



Daily MTM Report

Daily summary for: 20/01/2010

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			7.56090	7.48160		17.28	102,767,752.80	13,592	276,125.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,018.00000	8,939,000	46.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	43.87	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,018.00000	6,939,000	43.87	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,768.00000	8,689,000	46.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	43.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,768.00000	6,689,000	43.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		39.00000	46,000	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		807.00000	735,000	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		338.00000	393,000	17.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		106.00000	82,000	17.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,234.00000	1,313,000	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		2.00000	2,000	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,232.00000	2,311,000	25.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,232.00000	3,311,000	26.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,518.00000	8,439,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		526.00000	594,000	17.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		44.00000	33,000	17.97	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,483.00000	1,562,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,482.00000	2,561,000	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,482.00000	3,561,000	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,568.00000	8,489,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,568.00000	6,489,000	42.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,432.00000	3,511,000	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,668.00000	8,589,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,668.00000	4,589,000	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		409.00000	470,000	17.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		77.00000	59,000	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		1,333.00000	1,412,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,332.00000	3,411,000	28.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,968.00000	8,889,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,968.00000	6,889,000	43.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,168.00000	9,089,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,168.00000	7,089,000	44.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		18.00000	21,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,186.00000	1,110,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,832.00000	1,911,000	25.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,832.00000	2,911,000	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,118.00000	9,039,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,118.00000	7,039,000	44.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,068.00000	8,989,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	44.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,068.00000	6,989,000	44.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,868.00000	8,789,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,868.00000	6,789,000	43.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,918.00000	8,839,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,918.00000	6,839,000	43.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,818.00000	8,739,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,818.00000	6,739,000	43.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,184.00000	1,263,000	20.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	20.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,182.00000	2,261,000	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,182.00000	3,261,000	26.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,718.00000	8,639,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,718.00000	6,639,000	43.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,618.00000	8,539,000	46.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,618.00000	6,539,000	42.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,118.00000	5,039,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,382.00000	3,461,000	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		44.00000	51,000	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		762.00000	690,000	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		373.00000	431,000	17.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		91.00000	70,000	17.72	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,283.00000	1,362,000	21.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	21.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,282.00000	2,361,000	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,282.00000	3,361,000	27.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		32.00000	37,000	21.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		900.00000	826,000	21.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		275.00000	323,000	17.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		143.00000	112,000	17.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,134.00000	1,213,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,132.00000	2,211,000	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,132.00000	3,211,000	25.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		889.00000	966,000	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		7.00000	5,000	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,882.00000	1,961,000	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,882.00000	2,961,000	23.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		220.00000	261,000	17.41	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		188.00000	150,000	17.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,035.00000	1,114,000	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		3.00000	3,000	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,032.00000	2,111,000	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,032.00000	3,111,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		29.00000	34,000	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		947.00000	873,000	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		246.00000	291,000	17.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		164.00000	130,000	17.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,082.00000	2,161,000	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,082.00000	3,161,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		986.00000	1,064,000	18.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		4.00000	3,000	18.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,982.00000	2,061,000	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,982.00000	3,061,000	23.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,568.00000	5,489,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		937.00000	1,015,000	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		5.00000	4,000	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,932.00000	2,011,000	26.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,932.00000	3,011,000	22.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,718.00000	4,639,000	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		16.00000	19,000	23.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,234.00000	1,158,000	23.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		127.00000	149,000	18.09	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		345.00000	288,000	18.09	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		794.00000	870,000	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		12.00000	9,000	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,782.00000	1,861,000	25.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,782.00000	2,861,000	23.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	23.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		114.00000	134,000	18.35	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		382.00000	323,000	18.35	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		747.00000	822,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		15.00000	11,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,732.00000	1,811,000	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,732.00000	2,811,000	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		9.00000	10,000	25.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,577.00000	1,499,000	25.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		486.00000	552,000	17.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		54.00000	41,000	17.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,433.00000	1,512,000	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,432.00000	2,511,000	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		92.00000	108,000	18.89	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		460.00000	397,000	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		656.00000	729,000	18.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		24.00000	18,000	18.15	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,632.00000	1,711,000	24.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,632.00000	2,711,000	23.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		12.00000	13,000	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,430.00000	1,352,000	24.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		612.00000	683,000	18.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		30.00000	22,000	18.09	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,582.00000	1,662,000	23.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	23.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		568.00000	638,000	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		36.00000	27,000	18.03	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,532.00000	1,612,000	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,532.00000	2,611,000	24.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	39.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,618.00000	5,539,000	39.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,618.00000	4,539,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		447.00000	510,000	17.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		65.00000	49,000	17.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,383.00000	1,462,000	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,382.00000	2,461,000	24.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,518.00000	4,439,000	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		306.00000	357,000	17.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		124.00000	96,000	17.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,918.00000	7,839,000	46.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,085.00000	1,163,000	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		3.00000	2,000	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,582.00000	2,661,000	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,082.00000	4,161,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,168.00000	8,089,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	37.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,168.00000	5,089,000	37.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		841.00000	918,000	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		9.00000	7,000	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,332.00000	2,411,000	25.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,832.00000	3,911,000	35.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	35.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		195.00000	232,000	17.34	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		213.00000	171,000	17.34	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		8.00000	9,000	25.85	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,676.00000	1,598,000	25.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,768.00000	4,689,000	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		175.00000	206,000	17.28	5,150.00	25	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		243.00000	195,000	17.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		157.00000	185,000	17.55	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		275.00000	224,000	17.55	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		4.00000	5,000	27.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,072.00000	1,994,000	27.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		5.00000	6,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,973.00000	1,895,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		141.00000	166,000	17.82	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		309.00000	255,000	17.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		82.00000	97,000	19.16	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		500.00000	436,000	19.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,968.00000	4,889,000	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		60.00000	70,000	19.96	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		628.00000	559,000	19.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	37.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,218.00000	5,139,000	37.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		35.00000	41,000	21.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		853.00000	780,000	21.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,868.00000	4,789,000	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3.00000	4,000	28.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,171.00000	2,093,000	28.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		74.00000	87,000	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		542.00000	476,000	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,918.00000	4,839,000	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		66.00000	78,000	19.69	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		584.00000	517,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		48.00000	56,000	20.50	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		716.00000	645,000	20.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,018.00000	4,939,000	36.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,619.00000	2,540,000	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2.00000	2,000	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,520.00000	2,441,000	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2.00000	2,000	28.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,420.00000	2,341,000	28.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		54.00000	63,000	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		672.00000	602,000	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	38.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,418.00000	5,339,000	38.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,719.00000	2,640,000	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		24.00000	28,000	22.37	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,042.00000	967,000	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,368.00000	5,289,000	38.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		26.00000	30,000	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		994.00000	919,000	22.10	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	12.95	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,468.00000	5,389,000	38.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		22.00000	25,000	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,090.00000	1,014,000	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	38.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,518.00000	5,439,000	38.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,919.00000	2,840,000	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,819.00000	2,740,000	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		20.00000	23,000	22.90	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,138.00000	1,062,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	39.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,668.00000	5,589,000	39.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		15.00000	17,000	23.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,283.00000	1,206,000	23.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	41.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,168.00000	6,089,000	41.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		10.00000	11,000	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,528.00000	1,450,000	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	40.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,768.00000	5,689,000	40.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	30.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,069.00000	2,990,000	30.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		13.00000	14,000	24.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,381.00000	1,303,000	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	41.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,118.00000	6,039,000	41.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	40.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,868.00000	5,789,000	40.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,168.00000	3,089,000	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		11.00000	12,000	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,479.00000	1,401,000	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	39.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,718.00000	5,639,000	39.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	29.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,019.00000	2,940,000	29.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		14.00000	16,000	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,332.00000	1,255,000	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	41.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,018.00000	5,939,000	41.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		6.00000	7,000	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,824.00000	1,746,000	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		5.00000	6,000	27.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,923.00000	1,845,000	27.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,318.00000	6,239,000	42.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		4.00000	4,000	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,122.00000	2,043,000	28.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,518.00000	6,439,000	42.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,418.00000	4,339,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2.00000	3,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,320.00000	2,242,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,668.00000	6,589,000	43.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,568.00000	4,489,000	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,468.00000	4,389,000	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,418.00000	6,339,000	42.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,318.00000	4,239,000	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,218.00000	4,139,000	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		3.00000	4,000	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,221.00000	2,143,000	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,468.00000	6,389,000	42.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,368.00000	4,289,000	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,268.00000	4,189,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,168.00000	4,089,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,068.00000	3,989,000	32.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	40.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,818.00000	5,739,000	40.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	1,000	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,118.00000	3,040,000	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		8.00000	9,000	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,626.00000	1,548,000	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	40.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,918.00000	5,839,000	40.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,418.00000	3,339,000	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,318.00000	3,239,000	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,218.00000	3,139,000	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		7.00000	8,000	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,725.00000	1,647,000	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	41.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,968.00000	5,889,000	41.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,268.00000	3,189,000	30.41	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	9.25	Call		7.00000	7,000	26.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,775.00000	1,696,000	26.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	41.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,068.00000	5,989,000	41.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,968.00000	3,889,000	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,868.00000	3,789,000	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,768.00000	3,689,000	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,668.00000	3,589,000	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.02	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,568.00000	3,489,000	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,468.00000	3,389,000	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,368.00000	3,289,000	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		6.00000	6,000	26.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,874.00000	1,795,000	26.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,218.00000	6,139,000	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,118.00000	4,039,000	32.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,018.00000	3,939,000	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,918.00000	3,839,000	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,818.00000	3,739,000	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,718.00000	3,639,000	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,618.00000	3,539,000	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		5.00000	5,000	27.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,023.00000	1,944,000	27.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,068.00000	4,989,000	36.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,969.00000	2,890,000	29.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,869.00000	2,790,000	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,769.00000	2,690,000	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,669.00000	2,590,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1.00000	2,000	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,569.00000	2,491,000	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2.00000	2,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,470.00000	2,391,000	28.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		3.00000	3,000	28.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,271.00000	2,192,000	28.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.60	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,818.00000	4,739,000	35.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2.00000	3,000	28.60	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,370.00000	2,292,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,958.00000	3,879,000	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,518.00000	3,439,000	30.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,118.00000	8,039,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,882.00000	3,961,000	35.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,068.00000	7,989,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,932.00000	4,011,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,218.00000	8,139,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,782.00000	3,861,000	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,318.00000	8,239,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		102.00000	120,000	18.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		420.00000	359,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		701.00000	775,000	18.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		19.00000	14,000	18.21	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,682.00000	1,761,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,682.00000	2,761,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,682.00000	3,761,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,368.00000	8,289,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,368.00000	6,289,000	42.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,632.00000	3,711,000	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,418.00000	8,339,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,582.00000	3,661,000	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,968.00000	7,889,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,032.00000	4,111,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,018.00000	7,939,000	46.32	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	15/03/2010	Foreign Exchange Future	3.50	Call		3,982.00000	4,061,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,268.00000	8,189,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,268.00000	6,189,000	42.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,732.00000	3,811,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,468.00000	8,389,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,532.00000	3,611,000	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.69370	7.61240		18.18	4,885,499.50	635	39,366.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		147.00000	161,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		935.00000	867,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,538.00000	8,456,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,538.00000	6,456,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,463.00000	3,544,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,588.00000	8,506,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,588.00000	6,506,000	30.89	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	4.20	Call		3,413.00000	3,494,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,688.00000	8,606,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,988.00000	8,906,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,188.00000	9,106,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,188.00000	7,106,000	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		19.00000	20,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,207.00000	3,126,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,138.00000	9,056,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,138.00000	7,056,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		19.00000	21,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,157.00000	3,077,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,868.00000	1,949,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		6.00000	5,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,863.00000	2,944,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,088.00000	9,006,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.71	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	14.70	Put		7,088.00000	7,006,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,888.00000	8,806,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,938.00000	8,856,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,838.00000	8,756,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,838.00000	6,756,000	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		428.00000	476,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		266.00000	232,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,186.00000	1,265,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		24.00000	21,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,165.00000	2,246,000	23.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		3.00000	2,000	23.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,163.00000	3,244,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,738.00000	8,656,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,738.00000	6,656,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,281.00000	1,361,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		19.00000	17,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,265.00000	2,346,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		3.00000	2,000	23.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,263.00000	3,344,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,638.00000	8,556,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		543.00000	599,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		181.00000	155,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,378.00000	1,458,000	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		16.00000	14,000	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,363.00000	3,444,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,688.00000	6,606,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,190.00000	5,108,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		163.00000	179,000	20.58	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		851.00000	785,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		513.00000	566,000	17.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		201.00000	172,000	17.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,330.00000	1,409,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		18.00000	15,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,315.00000	2,396,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,313.00000	3,394,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		140.00000	153,000	21.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		978.00000	909,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		104.00000	114,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,242.00000	1,170,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,988.00000	6,906,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,938.00000	6,856,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		11.00000	12,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,949.00000	3,868,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,888.00000	6,806,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		109.00000	119,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,197.00000	1,125,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		956.00000	1,029,000	16.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		44.00000	35,000	16.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,917.00000	1,998,000	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		5.00000	4,000	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,913.00000	2,994,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		133.00000	145,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,021.00000	951,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		402.00000	448,000	17.93	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		290.00000	254,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,116.00000	2,197,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		4.00000	3,000	22.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,113.00000	3,194,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	2,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,439.00000	5,358,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		6.00000	7,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,444.00000	4,363,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		16.00000	17,000	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,454.00000	3,373,000	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		126.00000	138,000	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,064.00000	994,000	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		377.00000	421,000	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		315.00000	277,000	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,091.00000	1,170,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		29.00000	26,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,066.00000	2,147,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		4.00000	3,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,063.00000	3,144,000	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	2,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,489.00000	5,408,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		6.00000	6,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,494.00000	4,412,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		15.00000	16,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,503.00000	3,422,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		120.00000	131,000	21.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,108.00000	1,037,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,044.00000	1,122,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		32.00000	28,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,016.00000	2,097,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	3,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,013.00000	3,094,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,539.00000	5,457,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		14.00000	16,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,552.00000	3,472,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		115.00000	125,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,153.00000	1,081,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,000.00000	1,075,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		38.00000	31,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,967.00000	2,048,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		5.00000	4,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,963.00000	3,044,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,689.00000	5,607,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		4.00000	5,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,692.00000	4,611,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		13.00000	14,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,701.00000	3,620,000	30.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		100.00000	108,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,288.00000	1,214,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		282.00000	311,000	18.58	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		470.00000	417,000	18.58	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		872.00000	942,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		60.00000	48,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,819.00000	1,899,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		7.00000	5,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,813.00000	2,894,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		266.00000	294,000	18.78	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		504.00000	450,000	18.78	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		831.00000	900,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		69.00000	56,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,769.00000	1,850,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		7.00000	6,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,763.00000	2,845,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,789.00000	5,707,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		12.00000	13,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,800.00000	3,719,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		91.00000	99,000	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,379.00000	1,305,000	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		252.00000	278,000	18.98	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		540.00000	484,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		791.00000	859,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		79.00000	65,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,720.00000	1,800,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		8.00000	6,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,713.00000	2,795,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,889.00000	5,807,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		11.00000	12,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,899.00000	3,818,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,089.00000	6,007,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	3,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,090.00000	5,009,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		9.00000	11,000	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,097.00000	4,017,000	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		20.00000	22,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,108.00000	3,028,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,039.00000	5,957,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	3,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,041.00000	4,959,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		10.00000	11,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,048.00000	3,967,000	30.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		608.00000	668,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		146.00000	124,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,475.00000	1,555,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		13.00000	11,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,464.00000	2,545,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,989.00000	5,907,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		11.00000	11,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,999.00000	3,917,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		22.00000	24,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,010.00000	2,930,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		77.00000	83,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,565.00000	1,489,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		202.00000	222,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		690.00000	628,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		643.00000	704,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		131.00000	110,000	17.43	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,524.00000	1,604,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		12.00000	10,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,514.00000	2,595,000	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,839.00000	5,757,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		12.00000	13,000	30.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,850.00000	3,769,000	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		238.00000	263,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		576.00000	519,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		753.00000	818,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		91.00000	74,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,671.00000	1,751,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		9.00000	7,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,664.00000	2,745,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,739.00000	5,657,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		4.00000	5,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,742.00000	4,661,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		13.00000	13,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,751.00000	3,669,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		87.00000	94,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,425.00000	1,350,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		95.00000	103,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,333.00000	1,259,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	2,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,390.00000	5,308,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		6.00000	7,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,394.00000	4,313,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		83.00000	90,000	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,471.00000	1,396,000	23.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		715.00000	779,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		103.00000	85,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,622.00000	1,702,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		10.00000	8,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,589.00000	5,507,000	30.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		14.00000	15,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,602.00000	3,521,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		71.00000	76,000	24.19	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,659.00000	1,582,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		575.00000	633,000	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		163.00000	139,000	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,426.00000	1,506,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		14.00000	12,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,414.00000	2,495,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		8.00000	9,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,246.00000	4,165,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		68.00000	73,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,706.00000	1,629,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		80.00000	86,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,518.00000	1,442,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		483.00000	535,000	17.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		221.00000	191,000	17.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,888.00000	7,806,000	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	1,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,388.00000	6,307,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	4,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,891.00000	4,810,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		16.00000	17,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,404.00000	3,323,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,138.00000	1,217,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		26.00000	23,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,614.00000	2,695,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,112.00000	4,194,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,138.00000	8,056,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,638.00000	6,556,000	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		13.00000	14,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,651.00000	3,570,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		172.00000	189,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		810.00000	745,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		914.00000	985,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		52.00000	41,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,364.00000	2,446,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	24.11	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	3.75	Call		3,862.00000	3,944,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		65.00000	70,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,753.00000	1,676,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		354.00000	396,000	18.05	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		342.00000	302,000	18.05	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		5.00000	5,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,643.00000	4,561,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		7.00000	8,000	30.98	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,295.00000	4,214,000	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		74.00000	79,000	23.99	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,612.00000	1,535,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		63.00000	67,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,801.00000	1,723,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		334.00000	372,000	18.11	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		372.00000	328,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		5.00000	6,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,593.00000	4,512,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		52.00000	56,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,040.00000	1,962,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		56.00000	60,000	25.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,944.00000	1,866,000	25.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		316.00000	348,000	18.18	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		404.00000	354,000	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		50.00000	54,000	25.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,088.00000	2,010,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		54.00000	58,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,992.00000	1,914,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		58.00000	62,000	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,896.00000	1,818,000	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		298.00000	329,000	18.38	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		436.00000	385,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	3,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,941.00000	4,859,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		191.00000	210,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		729.00000	666,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	3,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,140.00000	5,059,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		21.00000	23,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,059.00000	2,979,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		23.00000	25,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,961.00000	2,881,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		25.00000	27,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,863.00000	2,783,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		155.00000	170,000	20.78	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		893.00000	826,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	3,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,991.00000	4,909,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		24.00000	26,000	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,912.00000	2,832,000	28.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		26.00000	28,000	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,814.00000	2,734,000	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		181.00000	199,000	20.18	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		769.00000	705,000	20.18	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		3.00000	4,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,841.00000	4,760,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		27.00000	29,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,765.00000	2,685,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		29.00000	32,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,667.00000	2,588,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		32.00000	34,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,570.00000	2,490,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		35.00000	38,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,473.00000	2,394,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		38.00000	41,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,376.00000	2,297,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		41.00000	45,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,279.00000	2,201,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		45.00000	49,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,183.00000	2,105,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		213.00000	235,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		651.00000	591,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		5.00000	6,000	30.86	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,543.00000	4,462,000	30.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		60.00000	65,000	24.99	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		1,848.00000	1,771,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		4.00000	4,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,792.00000	4,710,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		28.00000	30,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,716.00000	2,636,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		30.00000	33,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,618.00000	2,539,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		33.00000	36,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,521.00000	2,442,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		40.00000	43,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,328.00000	2,249,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		43.00000	47,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,231.00000	2,153,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		48.00000	52,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,136.00000	2,058,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		225.00000	248,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		613.00000	554,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		36.00000	39,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,424.00000	2,345,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,088.00000	8,006,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,912.00000	3,994,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,139.00000	6,057,000	30.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		9.00000	10,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,147.00000	4,066,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,188.00000	8,106,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,189.00000	6,107,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		8.00000	9,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,196.00000	4,115,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,812.00000	3,894,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,338.00000	8,256,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,338.00000	6,257,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		7.00000	8,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,345.00000	4,264,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,662.00000	3,744,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,238.00000	8,156,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,239.00000	6,157,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,762.00000	3,844,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,888.00000	9,806,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,288.00000	8,206,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,289.00000	6,207,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,712.00000	3,794,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,388.00000	8,306,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,612.00000	3,694,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,438.00000	8,356,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	1,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,438.00000	6,357,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		678.00000	741,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		116.00000	97,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,573.00000	1,653,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		11.00000	9,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,564.00000	2,645,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,562.00000	3,644,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,988.00000	7,906,000	33.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,012.00000	4,094,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,038.00000	7,956,000	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,962.00000	4,044,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,488.00000	8,406,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,488.00000	6,406,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,513.00000	3,594,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.82650	7.74390		18.42	3,913,250.00	500	6,213.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,107.00000	8,025,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		14.00000	15,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,120.00000	6,039,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		38.00000	40,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,144.00000	4,064,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		106.00000	112,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,212.00000	2,136,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		995.00000	1,064,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		101.00000	88,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,907.00000	1,988,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		13.00000	12,000	19.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,897.00000	2,979,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		3.00000	3,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,894.00000	3,977,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,057.00000	7,975,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		14.00000	16,000	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,070.00000	5,990,000	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		39.00000	41,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,095.00000	4,015,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		109.00000	115,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,165.00000	2,089,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		440.00000	475,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		496.00000	449,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,034.00000	1,104,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		90.00000	78,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,955.00000	2,037,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		11.00000	11,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,946.00000	3,029,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	3,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,944.00000	4,027,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		422.00000	455,000	18.58	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		528.00000	479,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,157.00000	8,075,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		13.00000	14,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,169.00000	6,088,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		37.00000	39,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,193.00000	4,113,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		102.00000	108,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,258.00000	2,182,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		405.00000	436,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		561.00000	510,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		957.00000	1,024,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		113.00000	98,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,858.00000	1,939,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		14.00000	13,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,847.00000	2,929,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		3.00000	3,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,845.00000	3,927,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,207.00000	8,125,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		12.00000	13,000	32.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,218.00000	6,137,000	32.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		36.00000	38,000	30.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,242.00000	4,162,000	30.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		99.00000	105,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,305.00000	2,229,000	25.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		388.00000	419,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		594.00000	543,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		920.00000	986,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		126.00000	110,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,810.00000	1,891,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		16.00000	15,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,797.00000	2,880,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		3.00000	4,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,795.00000	3,877,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,307.00000	8,225,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		11.00000	12,000	32.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,317.00000	6,236,000	32.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		34.00000	36,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,340.00000	4,260,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		93.00000	98,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,399.00000	2,322,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		358.00000	386,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		664.00000	610,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		848.00000	911,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		154.00000	135,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,714.00000	1,794,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		20.00000	18,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,698.00000	2,780,000	23.09	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	13/09/2010	Foreign Exchange Future	5.05	Put		4.00000	4,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,695.00000	3,777,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,357.00000	8,275,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		10.00000	11,000	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,366.00000	6,285,000	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		33.00000	35,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,389.00000	4,309,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		90.00000	95,000	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,446.00000	2,369,000	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		343.00000	370,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		699.00000	644,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		814.00000	876,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		170.00000	150,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,666.00000	1,746,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		22.00000	20,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,648.00000	2,730,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		4.00000	4,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,645.00000	3,727,000	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,407.00000	8,325,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		10.00000	11,000	32.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,416.00000	6,335,000	32.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		32.00000	34,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,438.00000	4,358,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		88.00000	93,000	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,494.00000	2,417,000	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		330.00000	355,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		736.00000	679,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		781.00000	841,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		187.00000	165,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,619.00000	1,699,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		25.00000	23,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,598.00000	2,681,000	22.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		4.00000	5,000	22.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,595.00000	3,677,000	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,557.00000	8,475,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		8.00000	9,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,564.00000	6,483,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		30.00000	31,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,586.00000	4,505,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		80.00000	85,000	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,636.00000	2,559,000	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		687.00000	742,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		243.00000	216,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,478.00000	1,557,000	18.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		34.00000	31,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,449.00000	2,532,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		5.00000	6,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,445.00000	3,528,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	2,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,507.00000	8,425,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		9.00000	9,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,515.00000	6,433,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		30.00000	32,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,536.00000	4,456,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		83.00000	87,000	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,589.00000	2,511,000	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		305.00000	328,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		811.00000	752,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		718.00000	774,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		224.00000	198,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,524.00000	1,604,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		30.00000	28,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,499.00000	2,581,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		5.00000	5,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,495.00000	3,578,000	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	2,000	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,657.00000	8,575,000	29.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		7.00000	8,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,663.00000	6,582,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		28.00000	30,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,684.00000	4,604,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		76.00000	80,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,732.00000	2,654,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		271.00000	291,000	20.37	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		927.00000	865,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		630.00000	681,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		286.00000	255,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,385.00000	1,463,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		41.00000	37,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,350.00000	2,432,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		6.00000	6,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,345.00000	3,428,000	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	2,000	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		293.00000	315,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		849.00000	789,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,957.00000	7,875,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		15.00000	16,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,971.00000	5,890,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		41.00000	42,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,997.00000	3,916,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		116.00000	122,000	24.62	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	13/09/2010	Foreign Exchange Future	9.70	Put		2,072.00000	1,996,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		480.00000	521,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		436.00000	395,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,117.00000	1,191,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		73.00000	65,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,053.00000	2,135,000	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		9.00000	9,000	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,046.00000	3,129,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	3,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,044.00000	4,127,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,007.00000	7,925,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		15.00000	16,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,021.00000	5,940,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		40.00000	42,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,046.00000	3,966,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		112.00000	118,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,118.00000	2,042,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		459.00000	497,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		465.00000	421,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,073.00000	1,147,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		79.00000	71,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,004.00000	2,086,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		10.00000	10,000	19.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,996.00000	3,079,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	3,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,994.00000	4,077,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,257.00000	8,175,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		11.00000	13,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,267.00000	6,187,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		35.00000	37,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,291.00000	4,211,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		96.00000	101,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,352.00000	2,275,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		373.00000	402,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		629.00000	576,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		884.00000	948,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		140.00000	122,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,762.00000	1,842,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		18.00000	16,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,747.00000	2,830,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		3.00000	4,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,745.00000	3,827,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,457.00000	8,375,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		9.00000	10,000	32.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,465.00000	6,384,000	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		31.00000	33,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,487.00000	4,407,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		85.00000	90,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,541.00000	2,464,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		317.00000	341,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		773.00000	715,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		749.00000	807,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		205.00000	181,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,571.00000	1,651,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		27.00000	25,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,549.00000	2,631,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		5.00000	5,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,545.00000	3,627,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,607.00000	8,525,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		8.00000	8,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,614.00000	6,532,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		29.00000	30,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,635.00000	4,554,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		78.00000	82,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,684.00000	2,606,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		282.00000	303,000	20.21	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		888.00000	827,000	20.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		658.00000	711,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		264.00000	235,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,431.00000	1,510,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		37.00000	34,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,400.00000	2,482,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		6.00000	6,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,395.00000	3,478,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	2,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		145.00000	154,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,701.00000	1,628,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		160.00000	170,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,566.00000	1,494,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,048.00000	984,000	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		242.00000	260,000	20.86	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,173.00000	1,106,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		217.00000	232,000	21.35	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.96020	7.87560		18.69	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		19.00000	20,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,093.00000	8,010,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		37.00000	39,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,111.00000	6,029,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		75.00000	78,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,149.00000	4,068,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		170.00000	179,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,244.00000	2,169,000	24.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		531.00000	566,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		605.00000	556,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,076.00000	1,141,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		150.00000	131,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,947.00000	2,029,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		21.00000	19,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,933.00000	3,017,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		7.00000	7,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,927.00000	4,012,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	2,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		359.00000	382,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,033.00000	972,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		18.00000	19,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,142.00000	8,059,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		37.00000	38,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,161.00000	6,078,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		73.00000	76,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,197.00000	4,116,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		166.00000	174,000	24.37	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,290.00000	2,214,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,040.00000	1,105,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		164.00000	145,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,900.00000	1,982,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		24.00000	22,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,883.00000	2,967,000	22.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		7.00000	7,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,877.00000	3,962,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	2,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		18.00000	19,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,192.00000	8,109,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		36.00000	37,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,210.00000	6,127,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		72.00000	75,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,246.00000	4,165,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		162.00000	170,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,336.00000	2,260,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		496.00000	529,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		670.00000	619,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,006.00000	1,069,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		180.00000	159,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,853.00000	1,934,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		27.00000	24,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,833.00000	2,918,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		7.00000	8,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,827.00000	3,912,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	2,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		17.00000	18,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,241.00000	8,158,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		35.00000	37,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,259.00000	6,177,000	32.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		70.00000	73,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,294.00000	4,213,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		158.00000	166,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,382.00000	2,306,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		480.00000	511,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		704.00000	651,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		972.00000	1,034,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		196.00000	174,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,806.00000	1,887,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		30.00000	27,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,784.00000	2,868,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		8.00000	8,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,778.00000	3,862,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	2,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		513.00000	547,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		637.00000	587,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		17.00000	18,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,291.00000	8,208,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		35.00000	36,000	32.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,309.00000	6,226,000	32.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		69.00000	72,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,343.00000	4,262,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		154.00000	162,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,428.00000	2,352,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		464.00000	495,000	19.25	0.00	0	4,400.00

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	8.15	Put		738.00000	685,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		939.00000	999,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		213.00000	189,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,759.00000	1,840,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		33.00000	30,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,734.00000	2,818,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		8.00000	8,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,728.00000	3,812,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	2,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		17.00000	18,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,341.00000	8,258,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		34.00000	35,000	32.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,358.00000	6,275,000	32.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		68.00000	70,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,392.00000	4,310,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		150.00000	158,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,474.00000	2,398,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		449.00000	479,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		773.00000	719,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		907.00000	966,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		231.00000	206,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,713.00000	1,794,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		37.00000	34,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,685.00000	2,769,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		9.00000	9,000	21.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,678.00000	3,762,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		16.00000	17,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,390.00000	8,307,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		33.00000	35,000	32.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,407.00000	6,325,000	32.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		66.00000	69,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,440.00000	4,359,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		147.00000	154,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,521.00000	2,444,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		435.00000	463,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		809.00000	753,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		876.00000	933,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		250.00000	223,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,667.00000	1,747,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		41.00000	37,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,635.00000	2,719,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		9.00000	9,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,628.00000	3,713,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	3,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		15.00000	15,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,589.00000	8,505,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		31.00000	32,000	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,605.00000	6,522,000	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		61.00000	64,000	29.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,635.00000	4,554,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		134.00000	140,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,708.00000	2,630,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		382.00000	407,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		956.00000	897,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		760.00000	812,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		334.00000	302,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,487.00000	1,565,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		61.00000	55,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,437.00000	2,522,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		11.00000	12,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,429.00000	3,513,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	3,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		15.00000	16,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,539.00000	8,456,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		32.00000	33,000	32.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,556.00000	6,473,000	32.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		63.00000	65,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,587.00000	4,505,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		137.00000	143,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,661.00000	2,583,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		395.00000	420,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		919.00000	860,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		788.00000	841,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		312.00000	281,000	17.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,531.00000	1,610,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		55.00000	50,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,487.00000	2,571,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		11.00000	11,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,479.00000	3,563,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	3,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		348.00000	370,000	20.50	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,072.00000	1,010,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		14.00000	15,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,638.00000	8,555,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		31.00000	32,000	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,655.00000	6,572,000	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		60.00000	63,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,684.00000	4,603,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		131.00000	137,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,755.00000	2,677,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		371.00000	394,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		995.00000	934,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		733.00000	784,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		357.00000	324,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,443.00000	1,521,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		67.00000	61,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,388.00000	2,472,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		12.00000	12,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,379.00000	3,464,000	24.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	4,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		421.00000	448,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		845.00000	788,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		20.00000	21,000	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,994.00000	7,911,000	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		39.00000	40,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,013.00000	5,930,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		78.00000	80,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,052.00000	3,970,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		179.00000	187,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,153.00000	2,077,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		568.00000	609,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		542.00000	499,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,149.00000	1,222,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		123.00000	112,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,043.00000	2,128,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		17.00000	18,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,032.00000	3,116,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		6.00000	6,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,027.00000	4,111,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		19.00000	20,000	34.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,043.00000	7,960,000	34.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		38.00000	39,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,062.00000	5,979,000	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	13/12/2010	Foreign Exchange Future	11.90	Call		76.00000	79,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,100.00000	4,019,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		174.00000	183,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,198.00000	2,123,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		549.00000	587,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		573.00000	527,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,112.00000	1,181,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		136.00000	121,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,995.00000	2,078,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		19.00000	18,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,982.00000	3,066,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		6.00000	6,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,977.00000	4,061,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		16.00000	17,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,440.00000	8,357,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		33.00000	34,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,457.00000	6,374,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		65.00000	68,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,489.00000	4,408,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		143.00000	150,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,567.00000	2,490,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		846.00000	902,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		270.00000	242,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,621.00000	1,701,000	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		45.00000	41,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,585.00000	2,670,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		9.00000	10,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,578.00000	3,663,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	3,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		15.00000	16,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,489.00000	8,406,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		32.00000	33,000	32.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,506.00000	6,423,000	32.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		64.00000	66,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,538.00000	4,456,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		140.00000	147,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,614.00000	2,537,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		408.00000	434,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		882.00000	824,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		816.00000	871,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		290.00000	261,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,576.00000	1,656,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		50.00000	46,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,536.00000	2,620,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		10.00000	10,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,529.00000	3,613,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		3.00000	3,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		25.00000	26,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,199.00000	7,116,000	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	13.05	Call		50.00000	51,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,224.00000	5,141,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		104.00000	108,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,278.00000	3,198,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		268.00000	283,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,442.00000	1,373,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,826.00000	4,910,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,484.00000	1,415,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		260.00000	275,000	21.89	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.32040	12.24280		14.37	308,010.00	25	13,756.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,757.00000	9,680,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,757.00000	7,680,000	36.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,757.00000	5,680,000	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,758.00000	3,681,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		22.00000	24,000	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,779.00000	1,704,000	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		86.00000	96,000	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		843.00000	776,000	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		407.00000	458,000	14.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		164.00000	138,000	14.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,252.00000	1,329,000	15.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		9.00000	9,000	15.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,244.00000	2,322,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	2,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,907.00000	9,830,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	36.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,907.00000	7,830,000	36.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,907.00000	5,830,000	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,908.00000	3,831,000	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		19.00000	20,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,926.00000	1,850,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		69.00000	77,000	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		976.00000	907,000	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		321.00000	363,000	14.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		228.00000	193,000	14.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,106.00000	1,182,000	15.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		13.00000	12,000	15.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,095.00000	2,172,000	20.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2.00000	2,000	20.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,857.00000	9,780,000	37.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,857.00000	7,780,000	36.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,857.00000	5,780,000	30.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,858.00000	3,781,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		20.00000	22,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,877.00000	1,802,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		74.00000	83,000	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		931.00000	863,000	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		348.00000	393,000	14.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		205.00000	173,000	14.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,154.00000	1,231,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		11.00000	11,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,145.00000	2,222,000	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2.00000	2,000	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,093.00000	3,171,000	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,257.00000	9,180,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,257.00000	7,180,000	34.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,107.00000	9,030,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	34.32	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	15/03/2010	Foreign Exchange Future	19.35	Put		7,107.00000	7,030,000	34.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,107.00000	5,030,000	28.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		3.00000	3,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,110.00000	3,033,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		52.00000	57,000	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,159.00000	1,087,000	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		232.00000	261,000	14.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		339.00000	291,000	14.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		916.00000	990,000	14.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		23.00000	20,000	14.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,896.00000	1,973,000	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		3.00000	3,000	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,893.00000	2,971,000	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,957.00000	8,880,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,957.00000	6,880,000	33.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,957.00000	4,880,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		4.00000	4,000	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,961.00000	2,884,000	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		64.00000	71,000	17.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,021.00000	951,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		295.00000	335,000	14.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		252.00000	215,000	14.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,057.00000	1,134,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		14.00000	14,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,045.00000	2,123,000	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2.00000	3,000	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,043.00000	3,121,000	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,007.00000	8,930,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,007.00000	6,930,000	33.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	27.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,007.00000	4,930,000	27.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		3.00000	4,000	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,010.00000	2,934,000	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		59.00000	66,000	17.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,066.00000	996,000	17.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		271.00000	307,000	14.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		278.00000	237,000	14.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,008.00000	1,085,000	14.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		15.00000	15,000	14.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,995.00000	2,073,000	19.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2.00000	3,000	19.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,993.00000	3,071,000	24.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,157.00000	9,080,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,157.00000	7,080,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,157.00000	5,080,000	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		3.00000	3,000	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,160.00000	3,083,000	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		48.00000	54,000	18.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,205.00000	1,134,000	18.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		215.00000	242,000	14.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		372.00000	322,000	14.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		871.00000	944,000	14.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		28.00000	24,000	14.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,846.00000	1,923,000	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3.00000	3,000	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,843.00000	2,921,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,407.00000	9,330,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	35.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,407.00000	7,330,000	35.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,557.00000	9,480,000	37.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,557.00000	7,480,000	35.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,807.00000	9,730,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,807.00000	7,730,000	36.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,807.00000	5,730,000	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,808.00000	3,731,000	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		80.00000	89,000	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		887.00000	819,000	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		377.00000	425,000	14.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		184.00000	155,000	14.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,203.00000	1,280,000	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		10.00000	10,000	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,195.00000	2,272,000	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2.00000	2,000	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,707.00000	9,630,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,707.00000	7,630,000	36.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,657.00000	9,580,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.11	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	19.90	Put		7,657.00000	7,580,000	36.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,607.00000	9,530,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,607.00000	7,530,000	35.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,507.00000	9,430,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	35.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,507.00000	7,430,000	35.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,357.00000	9,280,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,357.00000	7,280,000	35.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,307.00000	9,230,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,307.00000	7,230,000	34.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,207.00000	9,130,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,207.00000	7,130,000	34.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,207.00000	5,130,000	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		3.00000	3,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,210.00000	3,133,000	23.80	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	13.45	Call		45.00000	50,000	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,252.00000	1,180,000	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		199.00000	224,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		406.00000	354,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		826.00000	898,000	14.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		33.00000	28,000	14.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,796.00000	1,874,000	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3.00000	4,000	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,793.00000	2,871,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,057.00000	8,980,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	34.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,057.00000	6,980,000	34.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,057.00000	4,980,000	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,058.00000	3,981,000	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		3.00000	3,000	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,060.00000	2,983,000	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		15.00000	17,000	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,072.00000	1,997,000	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		55.00000	62,000	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,112.00000	1,042,000	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		251.00000	282,000	14.37	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	12.30	Put		308.00000	262,000	14.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		962.00000	1,036,000	14.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		19.00000	16,000	14.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,946.00000	2,023,000	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		3.00000	3,000	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,943.00000	3,021,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		21.00000	23,000	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,828.00000	1,753,000	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,657.00000	5,580,000	29.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,657.00000	4,580,000	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,658.00000	3,581,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		6.00000	7,000	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,663.00000	2,587,000	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		25.00000	28,000	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,682.00000	1,608,000	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		100.00000	112,000	16.63	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		757.00000	692,000	16.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		472.00000	528,000	14.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		129.00000	108,000	14.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,351.00000	1,428,000	16.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		8.00000	8,000	16.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,344.00000	2,422,000	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	2,000	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,407.00000	5,330,000	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,408.00000	4,331,000	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		2.00000	2,000	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,409.00000	3,332,000	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		9.00000	10,000	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,416.00000	2,340,000	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		34.00000	38,000	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,441.00000	1,368,000	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		146.00000	164,000	15.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		553.00000	494,000	15.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		658.00000	724,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		65.00000	54,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,598.00000	1,675,000	17.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		5.00000	5,000	17.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,594.00000	2,671,000	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,507.00000	5,430,000	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,508.00000	4,431,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	24.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,509.00000	3,432,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		7.00000	8,000	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,514.00000	2,438,000	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		30.00000	33,000	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,537.00000	1,463,000	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		125.00000	141,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		632.00000	571,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		580.00000	642,000	14.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		87.00000	72,000	14.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,499.00000	1,576,000	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		6.00000	6,000	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,494.00000	2,571,000	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,307.00000	5,230,000	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,308.00000	4,231,000	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,309.00000	3,232,000	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		10.00000	12,000	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,317.00000	2,242,000	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		39.00000	44,000	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,346.00000	1,274,000	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		170.00000	192,000	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		477.00000	422,000	15.31	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	11.55	Call		740.00000	809,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		47.00000	39,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,697.00000	1,774,000	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		4.00000	4,000	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,693.00000	2,771,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	1,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,607.00000	5,530,000	29.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,607.00000	4,530,000	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,608.00000	3,531,000	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		6.00000	7,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,613.00000	2,537,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		27.00000	29,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,634.00000	1,559,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		107.00000	120,000	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		714.00000	650,000	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		507.00000	565,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		114.00000	95,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,400.00000	1,477,000	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		7.00000	7,000	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,394.00000	2,471,000	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,707.00000	5,630,000	29.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,707.00000	4,630,000	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,708.00000	3,631,000	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		5.00000	6,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,712.00000	2,636,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		24.00000	26,000	20.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,731.00000	1,656,000	20.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		92.00000	103,000	16.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		799.00000	733,000	16.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		439.00000	492,000	14.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		146.00000	122,000	14.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,301.00000	1,379,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		8.00000	9,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,294.00000	2,372,000	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	2,000	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,557.00000	5,480,000	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	1,000	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,557.00000	4,481,000	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		1.00000	2,000	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,558.00000	3,482,000	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		7.00000	8,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,564.00000	2,488,000	22.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		28.00000	31,000	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,585.00000	1,511,000	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		116.00000	130,000	16.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		673.00000	610,000	16.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		543.00000	603,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		100.00000	83,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,449.00000	1,527,000	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		6.00000	7,000	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,444.00000	2,521,000	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,457.00000	5,380,000	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,458.00000	4,381,000	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,459.00000	3,382,000	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		8.00000	9,000	22.57	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,465.00000	2,389,000	22.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		32.00000	36,000	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,489.00000	1,416,000	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		135.00000	152,000	15.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		592.00000	532,000	15.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		618.00000	682,000	14.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		75.00000	62,000	14.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,548.00000	1,626,000	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	10.70	Put		5.00000	6,000	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,544.00000	2,621,000	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,357.00000	5,280,000	28.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,358.00000	4,281,000	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,359.00000	3,282,000	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		10.00000	11,000	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,367.00000	2,291,000	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		37.00000	41,000	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,394.00000	1,321,000	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		158.00000	177,000	15.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		515.00000	457,000	15.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		698.00000	766,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		55.00000	46,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,647.00000	1,725,000	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		4.00000	5,000	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,644.00000	2,721,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,257.00000	5,180,000	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,258.00000	4,181,000	25.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		2.00000	3,000	23.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,259.00000	3,183,000	23.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		11.00000	12,000	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,268.00000	2,192,000	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		184.00000	207,000	15.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		441.00000	387,000	15.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		783.00000	853,000	14.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		40.00000	33,000	14.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,747.00000	1,824,000	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		4.00000	4,000	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,743.00000	2,821,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		42.00000	47,000	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,299.00000	1,227,000	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,357.00000	8,280,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,357.00000	6,280,000	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,643.00000	3,720,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,257.00000	8,180,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,257.00000	6,180,000	31.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,743.00000	3,820,000	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,307.00000	8,230,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,307.00000	6,230,000	31.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,693.00000	3,770,000	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,557.00000	8,480,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,557.00000	6,480,000	32.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,443.00000	3,520,000	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,657.00000	8,580,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,657.00000	6,580,000	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,343.00000	3,420,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,607.00000	8,530,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,607.00000	6,530,000	32.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,393.00000	3,470,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,707.00000	8,630,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,707.00000	6,630,000	33.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,293.00000	3,370,000	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,857.00000	8,780,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,857.00000	6,780,000	33.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,857.00000	4,780,000	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		4.00000	5,000	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,861.00000	2,785,000	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,143.00000	3,221,000	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,907.00000	8,830,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,907.00000	6,830,000	33.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,907.00000	4,830,000	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		4.00000	4,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,911.00000	2,834,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,807.00000	8,730,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,807.00000	6,730,000	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,807.00000	4,730,000	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		5.00000	5,000	23.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,812.00000	2,735,000	23.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,193.00000	3,271,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,107.00000	8,030,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,107.00000	6,030,000	31.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,108.00000	4,031,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		14.00000	16,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,121.00000	2,046,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,893.00000	3,970,000	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,293.00000	4,370,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,243.00000	3,321,000	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,243.00000	4,320,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	7.85	Call		4,393.00000	4,470,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,193.00000	4,270,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,407.00000	8,330,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,407.00000	6,330,000	32.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,593.00000	3,670,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,093.00000	4,170,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,957.00000	7,880,000	37.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,957.00000	5,880,000	30.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,958.00000	3,881,000	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		18.00000	19,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,975.00000	1,899,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,043.00000	4,120,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,207.00000	8,130,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,207.00000	6,130,000	31.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,208.00000	4,131,000	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		12.00000	14,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,219.00000	2,144,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,793.00000	3,870,000	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,457.00000	8,380,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,457.00000	6,380,000	32.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,543.00000	3,620,000	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,157.00000	8,080,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,157.00000	6,080,000	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,158.00000	4,081,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		13.00000	15,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,170.00000	2,095,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,843.00000	3,920,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,507.00000	8,430,000	37.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,507.00000	6,430,000	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,493.00000	3,570,000	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.52850	12.44860		15.75	187,927.50	15	12,353.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,601.00000	9,522,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		2.00000	2,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,603.00000	7,524,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,901.00000	9,822,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	2,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,903.00000	7,824,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,402.00000	9,323,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		2.00000	2,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,403.00000	7,324,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		9.00000	10,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,410.00000	5,332,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		53.00000	56,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,454.00000	3,378,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,252.00000	9,173,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	3,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,254.00000	7,175,000	26.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		11.00000	12,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,262.00000	5,184,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		58.00000	61,000	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,309.00000	3,233,000	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,152.00000	9,073,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	3,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,154.00000	7,075,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		213.00000	225,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,364.00000	1,297,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		443.00000	471,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		594.00000	543,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,876.00000	1,953,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		27.00000	25,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,857.00000	2,937,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		8.00000	9,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,952.00000	8,873,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		3.00000	3,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,954.00000	6,875,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,002.00000	8,923,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	3,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,004.00000	6,925,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		498.00000	533,000	15.69	0.00	0	8,032.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		499.00000	455,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,108.00000	1,176,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		109.00000	98,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,019.00000	2,098,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		20.00000	20,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,006.00000	3,086,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		7.00000	8,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,451.00000	9,373,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		9.00000	9,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,460.00000	5,381,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		52.00000	54,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,503.00000	3,426,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,651.00000	9,572,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		2.00000	2,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,653.00000	7,574,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		7.00000	7,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,658.00000	5,579,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,801.00000	9,722,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	2,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,803.00000	7,724,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		592.00000	633,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		393.00000	355,000	15.46	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	11.25	Call		1,279.00000	1,350,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		80.00000	72,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,215.00000	2,295,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		16.00000	17,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,851.00000	9,772,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	2,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,853.00000	7,774,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,235.00000	1,306,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		86.00000	78,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,166.00000	2,245,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		17.00000	17,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,751.00000	9,672,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		2.00000	2,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,753.00000	7,674,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		146.00000	153,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,897.00000	1,825,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		282.00000	299,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,033.00000	971,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		618.00000	661,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		369.00000	333,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,323.00000	1,395,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		74.00000	67,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,265.00000	2,344,000	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	14/06/2010	Foreign Exchange Future	10.20	Put		16.00000	16,000	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,701.00000	9,622,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		7.00000	7,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,708.00000	5,629,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		45.00000	47,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,746.00000	3,669,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,551.00000	9,472,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		2.00000	2,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,553.00000	7,474,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,501.00000	9,422,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		2.00000	2,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,503.00000	7,424,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		8.00000	9,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,509.00000	5,431,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		50.00000	53,000	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,551.00000	3,475,000	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,352.00000	9,273,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		2.00000	3,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,353.00000	7,275,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		10.00000	10,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,361.00000	5,282,000	24.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		55.00000	57,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,406.00000	3,329,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		855.00000	911,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		206.00000	183,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,687.00000	1,763,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		38.00000	35,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,659.00000	2,739,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		10.00000	11,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,302.00000	9,223,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	3,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,304.00000	7,225,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,202.00000	9,123,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	3,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,204.00000	7,125,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		206.00000	218,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,407.00000	1,340,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		958.00000	1,018,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		159.00000	140,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,828.00000	1,906,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		29.00000	28,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,102.00000	9,023,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	3,000	26.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,104.00000	7,025,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		7.00000	8,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,608.00000	5,530,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		22.00000	23,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,623.00000	4,545,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		48.00000	50,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,649.00000	3,572,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		86.00000	90,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,687.00000	2,612,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		221.00000	233,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,322.00000	1,255,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		460.00000	490,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		561.00000	512,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,031.00000	1,094,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		132.00000	116,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,923.00000	2,001,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		24.00000	23,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,907.00000	2,987,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		8.00000	9,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		142.00000	149,000	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,943.00000	1,871,000	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		4.00000	5,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,155.00000	6,077,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		34.00000	36,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,185.00000	4,108,000	25.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		61.00000	64,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,212.00000	3,136,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		672.00000	718,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		323.00000	290,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,412.00000	1,485,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		63.00000	57,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	5,000	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,056.00000	5,977,000	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		326.00000	347,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		877.00000	819,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		729.00000	779,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		280.00000	251,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,502.00000	1,577,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		53.00000	49,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,462.00000	2,541,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		13.00000	13,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		6.00000	7,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,757.00000	5,679,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		18.00000	20,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,769.00000	4,692,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		44.00000	46,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,795.00000	3,718,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		78.00000	82,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,829.00000	2,754,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		200.00000	210,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,451.00000	1,382,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		410.00000	436,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		661.00000	608,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		923.00000	982,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		174.00000	154,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,781.00000	1,858,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		32.00000	30,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,758.00000	2,838,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		9.00000	10,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		822.00000	876,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		223.00000	198,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,640.00000	1,716,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		41.00000	38,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,610.00000	2,689,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		11.00000	11,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		11.00000	12,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,212.00000	5,134,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		32.00000	34,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,233.00000	4,156,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		292.00000	310,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		993.00000	932,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		644.00000	689,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		345.00000	311,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,314.00000	2,393,000	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		15.00000	15,000	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		4.00000	5,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,105.00000	6,027,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		35.00000	38,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,136.00000	4,060,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		63.00000	66,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,164.00000	3,088,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		160.00000	168,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,761.00000	1,690,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		315.00000	334,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		916.00000	856,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		700.00000	748,000	15.23	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		301.00000	270,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,457.00000	1,531,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		58.00000	53,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,412.00000	2,492,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		13.00000	14,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		5.00000	5,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,006.00000	5,927,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		14.00000	15,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,015.00000	4,937,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		39.00000	41,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,040.00000	3,963,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		67.00000	70,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,068.00000	2,992,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		339.00000	360,000	17.02	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	12.95	Put		840.00000	782,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		759.00000	810,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		260.00000	232,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,548.00000	1,623,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		49.00000	45,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,511.00000	2,590,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		12.00000	12,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		352.00000	374,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		803.00000	746,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		790.00000	843,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		241.00000	215,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,560.00000	2,640,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		11.00000	12,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		6.00000	6,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,807.00000	5,728,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		18.00000	19,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,819.00000	4,741,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		43.00000	45,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,844.00000	3,767,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		76.00000	79,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,877.00000	2,801,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		394.00000	419,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		695.00000	641,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		888.00000	946,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		189.00000	168,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,734.00000	1,811,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		35.00000	33,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,709.00000	2,788,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		10.00000	10,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		193.00000	204,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,494.00000	1,426,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		8.00000	8,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,559.00000	5,480,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		23.00000	24,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,574.00000	4,496,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		49.00000	51,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,600.00000	3,523,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		88.00000	93,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,639.00000	2,565,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		236.00000	250,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,237.00000	1,172,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		10.00000	11,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,311.00000	5,233,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		29.00000	31,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,330.00000	4,253,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		56.00000	59,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,357.00000	3,281,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		104.00000	109,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,405.00000	2,331,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		272.00000	288,000	17.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,073.00000	1,010,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		13.00000	14,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,114.00000	5,036,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,192.00000	1,262,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		93.00000	84,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,117.00000	2,196,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		18.00000	18,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,105.00000	3,185,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	7,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		15.00000	16,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,966.00000	4,888,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		40.00000	42,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,991.00000	3,914,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		131.00000	136,000	21.13	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,082.00000	2,008,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,150.00000	1,219,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		101.00000	91,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,068.00000	2,147,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		19.00000	19,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		37.00000	40,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,088.00000	4,012,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		65.00000	68,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,116.00000	3,040,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		123.00000	129,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,174.00000	2,101,000	21.41	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	14/06/2010	Foreign Exchange Future	13.50	Call		228.00000	241,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,279.00000	1,213,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		479.00000	510,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		530.00000	482,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,069.00000	1,133,000	14.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		120.00000	105,000	14.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,971.00000	2,049,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		22.00000	21,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,957.00000	3,036,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		8.00000	8,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		2.00000	2,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,453.00000	7,374,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		5.00000	5,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,956.00000	5,877,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		25.00000	27,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,476.00000	4,399,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		69.00000	72,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,020.00000	2,944,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		176.00000	185,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,627.00000	1,557,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		520.00000	557,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		471.00000	429,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,594.00000	1,670,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		45.00000	42,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,056.00000	3,135,000	20.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		7.00000	7,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,549.00000	4,629,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		165.00000	173,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,716.00000	1,645,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	2,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,703.00000	7,624,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		4.00000	4,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,205.00000	6,126,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		19.00000	21,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,720.00000	4,643,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		60.00000	62,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,261.00000	3,184,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		151.00000	158,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,852.00000	1,780,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		426.00000	453,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		627.00000	575,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,367.00000	1,440,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		68.00000	62,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,808.00000	2,887,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		9.00000	9,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,300.00000	4,379,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	2,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,153.00000	8,074,000	27.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		3.00000	3,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,654.00000	6,575,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		12.00000	13,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,163.00000	5,085,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		47.00000	49,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,698.00000	3,621,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		115.00000	120,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,266.00000	2,192,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		303.00000	322,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		954.00000	894,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		994.00000	1,056,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		145.00000	128,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,363.00000	2,442,000	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		14.00000	14,000	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,851.00000	3,931,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	3,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	6,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,857.00000	5,778,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		17.00000	18,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,868.00000	4,790,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		42.00000	44,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,893.00000	3,816,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		73.00000	77,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,924.00000	2,849,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		138.00000	144,000	20.84	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	14.30	Put		1,989.00000	1,916,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		187.00000	197,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,538.00000	1,469,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		263.00000	278,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,114.00000	1,050,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		380.00000	404,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		731.00000	676,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		567.00000	607,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		418.00000	379,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		155.00000	163,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,806.00000	1,735,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		5.00000	6,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,906.00000	5,828,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		16.00000	17,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,917.00000	4,839,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		41.00000	43,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,942.00000	3,865,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		71.00000	75,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,972.00000	2,897,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		181.00000	191,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,582.00000	1,513,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		253.00000	268,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,154.00000	1,090,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		365.00000	388,000	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		766.00000	710,000	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		543.00000	581,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		444.00000	403,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		170.00000	179,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,671.00000	1,601,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		13.00000	14,000	25.05	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,064.00000	4,986,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		245.00000	259,000	18.29	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,196.00000	1,131,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		134.00000	140,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,035.00000	1,962,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,352.00000	8,273,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		4.00000	4,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,355.00000	6,276,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		28.00000	30,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,379.00000	4,302,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		101.00000	105,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,452.00000	2,377,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,652.00000	3,732,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	4,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	2,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,252.00000	8,174,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		4.00000	4,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,255.00000	6,176,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		31.00000	33,000	25.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,282.00000	4,205,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		107.00000	113,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,358.00000	2,285,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,752.00000	3,831,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	2,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,302.00000	8,224,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		4.00000	4,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,305.00000	6,226,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,702.00000	3,781,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,552.00000	8,473,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	4,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,555.00000	6,476,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,453.00000	3,533,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	5,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,652.00000	8,573,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		20.00000	22,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,671.00000	4,594,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		83.00000	87,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,734.00000	2,659,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,354.00000	3,433,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	5,000	21.63	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	21.05	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,602.00000	8,523,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		3.00000	4,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,604.00000	6,526,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,403.00000	3,483,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	5,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,702.00000	8,623,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		3.00000	3,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,704.00000	6,625,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		80.00000	84,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,781.00000	2,706,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,304.00000	3,383,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	5,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,852.00000	8,773,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		3.00000	3,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,854.00000	6,775,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,155.00000	3,234,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	6,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,902.00000	8,823,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		3.00000	3,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,904.00000	6,825,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	1,000	27.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,802.00000	8,723,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		3.00000	3,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,804.00000	6,725,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,205.00000	3,284,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	6,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	2,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,103.00000	8,024,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		119.00000	125,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,220.00000	2,147,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,901.00000	3,981,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	3,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,254.00000	3,334,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	6,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,250.00000	4,329,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,399.00000	4,479,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,200.00000	4,280,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	2,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,402.00000	8,323,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		4.00000	4,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,405.00000	6,326,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		26.00000	28,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,427.00000	4,350,000	25.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		97.00000	102,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,498.00000	2,424,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,602.00000	3,682,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	4,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	2,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,203.00000	8,124,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		111.00000	116,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,312.00000	2,238,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,801.00000	3,881,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	3,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,100.00000	4,180,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	2,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,953.00000	7,874,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,050.00000	4,130,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	2,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,452.00000	8,373,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		4.00000	4,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,455.00000	6,376,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		94.00000	99,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,545.00000	2,471,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,552.00000	3,632,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	4,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	1,000	27.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,052.00000	8,973,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	3,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,054.00000	6,975,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,502.00000	8,423,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	4,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,505.00000	6,426,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		24.00000	25,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,525.00000	4,447,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		91.00000	96,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,592.00000	2,518,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,503.00000	3,582,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,752.00000	8,673,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		3.00000	3,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,754.00000	6,675,000	25.74	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.73420	12.65290		16.50	0.00	0	1,086.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		655.00000	696,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		732.00000	692,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		633.00000	672,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		760.00000	718,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		678.00000	720,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		705.00000	666,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08280	0.08210		23.10	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		416.00000	450,000	23.10	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		206.00000	170,000	23.10	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		115.00000	123,000	28.59	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		905.00000	843,000	28.59	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,220.00000	1,290,000	24.02	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		10.00000	10,000	24.02	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08430	0.08360		27.80	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		695.00000	740,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		335.00000	310,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		345.00000	369,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		985.00000	939,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,403.00000	1,467,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		43.00000	37,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.68760	10.69280		14.22	3,868,911.20	362	22,283.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,957.00000	8,962,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	35.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,957.00000	6,962,000	35.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,957.00000	4,962,000	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,958.00000	2,963,000	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		30.00000	33,000	17.17	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	11.65	Put		987.00000	995,000	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		253.00000	252,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		210.00000	214,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,049.00000	1,045,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	7,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,043.00000	2,038,000	20.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	20.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,043.00000	3,038,000	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,207.00000	9,212,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,207.00000	7,212,000	35.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,307.00000	9,312,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,307.00000	7,312,000	35.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,057.00000	9,062,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	35.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,057.00000	7,062,000	35.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		4.00000	5,000	20.12	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,911.00000	1,917,000	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,857.00000	8,862,000	37.31	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	17.55	Call		0.00000	0,000	34.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,857.00000	6,862,000	34.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,857.00000	4,862,000	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	22.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,858.00000	2,863,000	22.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		37.00000	41,000	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		894.00000	903,000	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		308.00000	307,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		165.00000	169,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,148.00000	1,144,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	6,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,143.00000	2,138,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,143.00000	3,138,000	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,707.00000	8,712,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,707.00000	6,712,000	34.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,707.00000	4,712,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,708.00000	2,713,000	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		52.00000	55,000	16.40	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	11.40	Put		759.00000	767,000	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		403.00000	402,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		110.00000	114,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,296.00000	1,292,000	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	4,000	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,293.00000	2,288,000	20.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,293.00000	3,288,000	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,757.00000	8,762,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	34.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,757.00000	6,762,000	34.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,757.00000	4,762,000	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,758.00000	2,763,000	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		47.00000	50,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		804.00000	812,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		370.00000	369,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		127.00000	131,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,247.00000	1,242,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	4,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,243.00000	2,238,000	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	20.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,243.00000	3,238,000	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,107.00000	9,112,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	35.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,107.00000	7,112,000	35.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,357.00000	9,362,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,357.00000	7,362,000	35.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,407.00000	9,412,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	36.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,407.00000	7,412,000	36.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,257.00000	9,262,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,257.00000	7,262,000	35.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,157.00000	9,162,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,157.00000	7,162,000	35.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,007.00000	9,012,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	35.27	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	17.70	Put		7,007.00000	7,012,000	35.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,907.00000	8,912,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,907.00000	6,912,000	35.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,907.00000	4,912,000	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	22.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,908.00000	2,913,000	22.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		33.00000	37,000	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		940.00000	949,000	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		280.00000	279,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		187.00000	191,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,099.00000	1,094,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		6.00000	6,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,093.00000	2,088,000	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,093.00000	3,088,000	20.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	20.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,807.00000	8,812,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,807.00000	6,812,000	34.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,657.00000	8,662,000	37.31	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	17.35	Call		0.00000	0,000	34.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,657.00000	6,662,000	34.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,657.00000	4,662,000	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	24.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,657.00000	3,662,000	24.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,658.00000	2,663,000	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		6.00000	8,000	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,663.00000	1,670,000	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		58.00000	62,000	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		715.00000	724,000	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		438.00000	437,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		95.00000	99,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,346.00000	1,341,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	3,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,343.00000	2,338,000	20.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,343.00000	3,338,000	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,807.00000	4,812,000	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	25.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,807.00000	3,812,000	25.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	22.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,808.00000	2,813,000	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		5.00000	6,000	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,812.00000	1,818,000	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		42.00000	45,000	16.71	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		849.00000	857,000	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		338.00000	337,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		145.00000	149,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,197.00000	1,193,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	5,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,193.00000	2,188,000	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,193.00000	3,188,000	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,007.00000	5,012,000	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	25.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,007.00000	4,012,000	25.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	23.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,008.00000	3,013,000	23.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		3.00000	5,000	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,010.00000	2,017,000	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		27.00000	30,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,034.00000	1,042,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		228.00000	227,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		235.00000	239,000	14.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,000.00000	996,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		7.00000	8,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,994.00000	1,989,000	20.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	20.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,993.00000	2,988,000	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,057.00000	5,062,000	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	25.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,057.00000	4,062,000	25.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,058.00000	3,063,000	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		3.00000	4,000	20.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,060.00000	2,066,000	20.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		24.00000	27,000	17.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,081.00000	1,089,000	17.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		207.00000	207,000	14.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		264.00000	269,000	14.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		952.00000	948,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		9.00000	10,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,944.00000	1,939,000	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	1,000	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,943.00000	2,938,000	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,257.00000	5,262,000	30.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,257.00000	4,262,000	26.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	1,000	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,257.00000	3,263,000	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		2.00000	3,000	21.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,259.00000	2,265,000	21.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		15.00000	18,000	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,272.00000	1,280,000	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		138.00000	139,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		395.00000	401,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		766.00000	763,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		23.00000	25,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,744.00000	1,739,000	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	1,000	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,743.00000	2,738,000	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,307.00000	5,312,000	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,307.00000	4,312,000	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	1,000	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,307.00000	3,313,000	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		2.00000	3,000	21.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,309.00000	2,315,000	21.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		14.00000	16,000	18.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,321.00000	1,328,000	18.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		124.00000	126,000	15.16	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		431.00000	438,000	15.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		721.00000	718,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		28.00000	30,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,694.00000	1,689,000	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,693.00000	2,688,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,157.00000	5,162,000	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,157.00000	4,162,000	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,158.00000	3,163,000	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		2.00000	3,000	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,159.00000	2,165,000	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		19.00000	22,000	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,176.00000	1,184,000	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		169.00000	170,000	14.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		326.00000	332,000	14.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		858.00000	854,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		15.00000	16,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,844.00000	1,839,000	19.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,843.00000	2,838,000	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,107.00000	5,112,000	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,107.00000	4,112,000	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	23.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,108.00000	3,113,000	23.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		3.00000	4,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,110.00000	2,116,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		21.00000	24,000	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,128.00000	1,136,000	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		187.00000	188,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		294.00000	300,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		905.00000	901,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		12.00000	13,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,894.00000	1,889,000	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,893.00000	2,888,000	20.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	20.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,207.00000	5,212,000	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,207.00000	4,212,000	26.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,208.00000	3,213,000	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		2.00000	3,000	20.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,209.00000	2,215,000	20.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		17.00000	20,000	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,224.00000	1,232,000	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		153.00000	154,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		360.00000	366,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		812.00000	808,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		19.00000	20,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,794.00000	1,789,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,793.00000	2,788,000	20.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,457.00000	5,462,000	31.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,457.00000	4,462,000	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,457.00000	3,462,000	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	2,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,458.00000	2,464,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		10.00000	12,000	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,467.00000	1,474,000	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		90.00000	93,000	15.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		547.00000	555,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		593.00000	590,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		50.00000	52,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,545.00000	1,540,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	2,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,543.00000	2,538,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,357.00000	5,362,000	30.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,357.00000	4,362,000	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	23.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,357.00000	3,362,000	23.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		2.00000	2,000	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,359.00000	2,364,000	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		12.00000	15,000	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,369.00000	1,377,000	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		112.00000	114,000	15.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		469.00000	476,000	15.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		677.00000	675,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		34.00000	37,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,645.00000	1,640,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	2,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,643.00000	2,638,000	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,407.00000	5,412,000	30.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,407.00000	4,412,000	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,407.00000	3,412,000	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		2.00000	2,000	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,409.00000	2,414,000	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		100.00000	103,000	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		507.00000	515,000	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		635.00000	632,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		42.00000	44,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,595.00000	1,590,000	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	2,000	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,593.00000	2,588,000	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,507.00000	5,512,000	31.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,507.00000	4,512,000	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,507.00000	3,512,000	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	2,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,508.00000	2,514,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		9.00000	11,000	18.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,516.00000	1,523,000	18.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		81.00000	84,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		588.00000	596,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		552.00000	550,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		59.00000	62,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,495.00000	1,490,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	2,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,493.00000	2,488,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,557.00000	5,562,000	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,557.00000	4,562,000	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,557.00000	3,562,000	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	2,000	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,558.00000	2,564,000	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		8.00000	10,000	19.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,565.00000	1,572,000	19.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		72.00000	76,000	15.93	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		629.00000	638,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		513.00000	511,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		70.00000	73,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,445.00000	1,441,000	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	3,000	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	15/03/2010	Foreign Exchange Future	8.25	Call		2,443.00000	2,438,000	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		11.00000	14,000	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,418.00000	1,426,000	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,457.00000	8,462,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	34.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,457.00000	6,462,000	34.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,543.00000	3,538,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,607.00000	8,612,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	34.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,607.00000	6,612,000	34.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,607.00000	4,612,000	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	2,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,608.00000	2,614,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		65.00000	68,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		672.00000	680,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		475.00000	473,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		82.00000	85,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,396.00000	1,391,000	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	3,000	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,393.00000	2,388,000	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	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	20.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,393.00000	3,388,000	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,557.00000	8,562,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	34.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,557.00000	6,562,000	34.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,443.00000	3,438,000	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,407.00000	8,412,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	34.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,407.00000	6,412,000	34.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,593.00000	3,588,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,507.00000	8,512,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	34.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,507.00000	6,512,000	34.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,493.00000	3,488,000	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.87200	10.87650		15.08	380,520.00	35	12,651.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		137.00000	136,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,361.00000	1,364,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		162.00000	160,000	18.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,186.00000	1,188,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		149.00000	147,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,273.00000	1,275,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,424.00000	8,428,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	25.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,425.00000	6,429,000	25.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		10.00000	10,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,434.00000	4,438,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		53.00000	53,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,477.00000	2,481,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		277.00000	275,000	16.42	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		701.00000	703,000	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		737.00000	734,000	14.37	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		161.00000	162,000	14.37	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,598.00000	1,594,000	15.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		22.00000	22,000	15.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,581.00000	2,576,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		5.00000	4,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,578.00000	3,573,000	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	1,000	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,724.00000	8,728,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	25.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,725.00000	6,729,000	25.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		7.00000	7,000	24.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,731.00000	4,735,000	24.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		41.00000	41,000	22.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,765.00000	2,769,000	22.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		210.00000	209,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		934.00000	937,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		551.00000	549,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		275.00000	277,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,313.00000	1,309,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		37.00000	37,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,283.00000	2,279,000	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	7,000	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,278.00000	3,274,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	2,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,824.00000	8,828,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,825.00000	6,829,000	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		6.00000	6,000	24.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,830.00000	4,834,000	24.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		38.00000	38,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,862.00000	2,866,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		192.00000	191,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,016.00000	1,019,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		498.00000	495,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		322.00000	323,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,220.00000	1,216,000	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		44.00000	44,000	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,184.00000	2,180,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	8,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,178.00000	3,174,000	21.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	2,000	21.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,474.00000	8,478,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	25.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,475.00000	6,479,000	25.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		9.00000	9,000	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,483.00000	4,487,000	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		51.00000	50,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,525.00000	2,528,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		264.00000	262,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		738.00000	740,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		704.00000	701,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		178.00000	179,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,550.00000	1,546,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		24.00000	24,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,531.00000	2,527,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	5,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,528.00000	3,523,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	1,000	22.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,524.00000	8,528,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,525.00000	6,529,000	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		9.00000	9,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,533.00000	4,537,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		49.00000	48,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,573.00000	2,576,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		252.00000	251,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		776.00000	779,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		671.00000	668,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		195.00000	196,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,502.00000	1,498,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		26.00000	26,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,481.00000	2,477,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	5,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,478.00000	3,473,000	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	1,000	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,674.00000	8,678,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,675.00000	6,679,000	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		7.00000	7,000	24.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,681.00000	4,685,000	24.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		43.00000	43,000	22.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,717.00000	2,721,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		220.00000	218,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		894.00000	896,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		580.00000	577,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		254.00000	255,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,360.00000	1,356,000	14.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		34.00000	34,000	14.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,333.00000	2,328,000	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		7.00000	6,000	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,328.00000	3,324,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	2,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,574.00000	8,578,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,575.00000	6,579,000	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		8.00000	8,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,582.00000	4,586,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		47.00000	46,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,621.00000	2,624,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		241.00000	239,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		815.00000	817,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		640.00000	637,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		214.00000	215,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,454.00000	1,451,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		28.00000	29,000	14.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,432.00000	2,428,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		6.00000	6,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,428.00000	3,423,000	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		2.00000	1,000	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,624.00000	8,628,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,625.00000	6,629,000	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		8.00000	8,000	24.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,632.00000	4,636,000	24.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		45.00000	44,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,669.00000	2,672,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		230.00000	228,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		854.00000	856,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		609.00000	607,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		233.00000	235,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,407.00000	1,403,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		31.00000	31,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,382.00000	2,378,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		6.00000	6,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,378.00000	3,373,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		2.00000	1,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,974.00000	8,978,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	26.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,975.00000	6,979,000	26.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		5.00000	5,000	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,979.00000	4,983,000	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		34.00000	34,000	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,008.00000	3,012,000	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		169.00000	167,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,143.00000	1,145,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		425.00000	423,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		399.00000	401,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,083.00000	1,079,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		57.00000	57,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,036.00000	2,032,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		10.00000	10,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,029.00000	3,024,000	20.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		3.00000	2,000	20.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,924.00000	8,928,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,925.00000	6,929,000	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		6.00000	6,000	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,930.00000	4,934,000	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		35.00000	35,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,959.00000	2,963,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		176.00000	175,000	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,100.00000	1,103,000	17.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		448.00000	446,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		372.00000	374,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,128.00000	1,125,000	13.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		52.00000	53,000	13.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,085.00000	2,081,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	9,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,079.00000	3,074,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		3.00000	2,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,024.00000	9,028,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,025.00000	7,029,000	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		5.00000	5,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,029.00000	5,033,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		32.00000	32,000	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,056.00000	3,060,000	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		405.00000	403,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		429.00000	431,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,041.00000	1,038,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		65.00000	66,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,987.00000	1,983,000	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		11.00000	11,000	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,979.00000	2,975,000	20.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	3,000	20.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,074.00000	9,078,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	26.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,075.00000	7,079,000	26.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		5.00000	5,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,079.00000	5,083,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		31.00000	31,000	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,105.00000	3,109,000	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		155.00000	154,000	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,229.00000	1,232,000	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		386.00000	384,000	15.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		460.00000	462,000	15.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,000.00000	997,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		74.00000	75,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,938.00000	1,934,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		12.00000	12,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,929.00000	2,925,000	20.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	3,000	20.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,874.00000	8,878,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,875.00000	6,879,000	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		6.00000	6,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,880.00000	4,884,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		37.00000	36,000	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,911.00000	2,914,000	22.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		184.00000	183,000	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,058.00000	1,061,000	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		473.00000	470,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		347.00000	348,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,174.00000	1,170,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		48.00000	48,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,135.00000	2,130,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		9.00000	8,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,128.00000	3,124,000	21.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	2,000	21.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,124.00000	9,128,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,125.00000	7,129,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		4.00000	4,000	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,128.00000	5,132,000	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		30.00000	30,000	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,154.00000	3,158,000	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		368.00000	366,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		492.00000	494,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		959.00000	956,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		83.00000	84,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,889.00000	1,885,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		13.00000	13,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,879.00000	2,875,000	20.06	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	8.00	Put		3.00000	3,000	20.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,274.00000	9,278,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,275.00000	7,279,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		4.00000	4,000	24.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,278.00000	5,282,000	24.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		27.00000	27,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,301.00000	3,305,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		131.00000	130,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,405.00000	1,408,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		319.00000	317,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		593.00000	595,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		844.00000	841,000	14.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		118.00000	119,000	14.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,743.00000	1,739,000	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		17.00000	17,000	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,730.00000	2,726,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	4,000	19.46	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.05180	11.05640		15.59	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		367.00000	363,000	17.10	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		976.00000	976,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.23090	11.23550		16.21	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		20.00000	20,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,985.00000	8,989,000	28.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		45.00000	45,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,010.00000	7,014,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		86.00000	86,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,051.00000	5,055,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		173.00000	172,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,138.00000	3,141,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		412.00000	411,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,377.00000	1,380,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		700.00000	698,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		665.00000	667,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,246.00000	1,243,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		211.00000	212,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,086.00000	2,082,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		51.00000	51,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,053.00000	3,049,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		18.00000	18,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		444.00000	443,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,259.00000	1,262,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		20.00000	20,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,035.00000	9,039,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		44.00000	44,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,059.00000	7,063,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		85.00000	84,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,100.00000	5,103,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		170.00000	169,000	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	13/12/2010	Foreign Exchange Future	14.25	Put		3,185.00000	3,188,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		402.00000	401,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,417.00000	1,420,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		680.00000	678,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		695.00000	697,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,209.00000	1,207,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		224.00000	226,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,038.00000	2,034,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		53.00000	53,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,004.00000	2,999,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		19.00000	18,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		14.00000	14,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,729.00000	9,733,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		35.00000	35,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,750.00000	7,754,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		68.00000	68,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,783.00000	5,787,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		132.00000	132,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,847.00000	3,851,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		291.00000	290,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,006.00000	2,009,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		468.00000	466,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,183.00000	1,185,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		810.00000	808,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		525.00000	527,000	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	13/12/2010	Foreign Exchange Future	9.95	Call		1,438.00000	1,435,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		153.00000	154,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,324.00000	2,320,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	39,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		14.00000	14,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,629.00000	9,633,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		36.00000	36,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,651.00000	7,655,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		70.00000	70,000	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,685.00000	5,689,000	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		137.00000	136,000	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,752.00000	3,755,000	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		304.00000	303,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,919.00000	1,922,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		492.00000	490,000	17.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,107.00000	1,109,000	17.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		859.00000	857,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		474.00000	476,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,519.00000	1,516,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		134.00000	135,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,420.00000	2,416,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		35.00000	35,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		22.00000	22,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,787.00000	8,791,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		48.00000	48,000	27.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,813.00000	6,817,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		92.00000	92,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,857.00000	4,861,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		187.00000	186,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,952.00000	2,955,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		456.00000	454,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,221.00000	1,223,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		787.00000	785,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		552.00000	554,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,399.00000	1,396,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		164.00000	165,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,276.00000	2,272,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		41.00000	41,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,250.00000	3,246,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		15.00000	15,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		21.00000	21,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,886.00000	8,890,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		47.00000	46,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,912.00000	6,915,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		89.00000	88,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,954.00000	4,957,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		180.00000	179,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,045.00000	3,048,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		433.00000	432,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,298.00000	1,301,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		742.00000	740,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		607.00000	609,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,321.00000	1,319,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		186.00000	188,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,181.00000	2,177,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		46.00000	46,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,152.00000	3,147,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		17.00000	16,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		18.00000	18,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,183.00000	9,187,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		42.00000	42,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,207.00000	7,211,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		81.00000	80,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,246.00000	5,249,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		160.00000	160,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,325.00000	3,329,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		374.00000	372,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,539.00000	1,541,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		626.00000	624,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		791.00000	793,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,112.00000	1,109,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		277.00000	278,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,903.00000	1,900,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		68.00000	69,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,857.00000	2,853,000	16.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		22.00000	22,000	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		17.00000	17,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,332.00000	9,336,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		40.00000	40,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,355.00000	7,359,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		77.00000	77,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,392.00000	5,396,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		152.00000	151,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,467.00000	3,470,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		348.00000	347,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,663.00000	1,666,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		577.00000	575,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		892.00000	894,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,021.00000	1,019,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		336.00000	338,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,772.00000	1,768,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		87.00000	87,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,711.00000	2,707,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		26.00000	26,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		24.00000	24,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,639.00000	8,643,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		51.00000	50,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,666.00000	6,669,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		97.00000	96,000	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,712.00000	4,715,000	24.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		199.00000	198,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,814.00000	2,817,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,399.00000	3,394,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	13,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		23.00000	23,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,688.00000	8,692,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		50.00000	50,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,715.00000	6,719,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		95.00000	95,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,760.00000	4,764,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		195.00000	194,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,860.00000	2,863,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		480.00000	478,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,145.00000	1,147,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		834.00000	832,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		499.00000	501,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,478.00000	1,475,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		143.00000	144,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,372.00000	2,368,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		37.00000	37,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,349.00000	3,345,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		14.00000	14,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		23.00000	23,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,738.00000	8,742,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		49.00000	49,000	27.17	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	13/12/2010	Foreign Exchange Future	17.95	Put		6,764.00000	6,768,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		94.00000	93,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,809.00000	4,812,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		191.00000	190,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,906.00000	2,909,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,300.00000	3,296,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		15.00000	15,000	18.43	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.51600	253.64100			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			320.03800	320.44200			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			297.19700	297.53000			332,860,640.00	112	1,038.00
ALBI	On	06/05/2010	Index Future			302.61400	302.95600			0.00	0	139.00
ALBI	On	05/08/2010	Index Future			307.83000	308.25900			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.87290	6.85490		16.26	7,010,358.00	1,020	15,238.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	48.18	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,945.00000	7,927,000	48.18	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	44.73	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,945.00000	5,927,000	44.73	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	34.76	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,945.00000	3,927,000	34.76	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	25.35	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,946.00000	1,928,000	25.35	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,058.00000	1,076,000	20.59	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	20.59	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	4.80	Call		2,055.00000	2,073,000	27.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,055.00000	3,073,000	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,055.00000	4,073,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,045.00000	8,027,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	45.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,045.00000	6,027,000	45.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,045.00000	4,027,000	35.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,046.00000	2,028,000	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		959.00000	977,000	20.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	20.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,955.00000	1,973,000	27.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,955.00000	2,973,000	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,955.00000	3,973,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,095.00000	8,077,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	45.14	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	15/03/2010	Foreign Exchange Future	12.95	Put		6,095.00000	6,077,000	45.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	35.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,095.00000	4,077,000	35.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	26.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,096.00000	2,078,000	26.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		911.00000	928,000	19.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	5,000	19.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,905.00000	1,923,000	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,905.00000	2,923,000	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,905.00000	3,923,000	22.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,995.00000	7,977,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	44.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,995.00000	5,977,000	44.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	34.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,995.00000	3,977,000	34.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	25.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,996.00000	1,978,000	25.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,008.00000	1,026,000	20.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	20.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,005.00000	2,023,000	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,005.00000	3,023,000	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,005.00000	4,023,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	48.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,895.00000	7,877,000	48.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	44.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,895.00000	5,877,000	44.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,895.00000	3,877,000	34.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	2,000	25.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,897.00000	1,879,000	25.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,107.00000	1,125,000	20.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	20.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,105.00000	2,123,000	27.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,105.00000	3,123,000	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,105.00000	4,123,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,595.00000	7,577,000	47.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,595.00000	5,577,000	42.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.11	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	10.45	Put		3,595.00000	3,577,000	33.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		3.00000	3,000	23.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,598.00000	1,580,000	23.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,406.00000	1,424,000	23.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	23.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,405.00000	2,423,000	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,405.00000	3,423,000	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,405.00000	4,423,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,795.00000	7,777,000	47.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	43.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,795.00000	5,777,000	43.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,795.00000	3,777,000	34.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		2.00000	2,000	24.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,797.00000	1,779,000	24.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,207.00000	1,225,000	21.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	21.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,205.00000	2,223,000	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,205.00000	3,223,000	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.36	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	2.65	Call		4,205.00000	4,223,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	48.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,845.00000	7,827,000	48.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	44.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,845.00000	5,827,000	44.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,845.00000	3,827,000	34.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	2,000	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,847.00000	1,829,000	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,157.00000	1,175,000	21.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	21.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,155.00000	2,173,000	27.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,155.00000	3,173,000	23.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,155.00000	4,173,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,745.00000	7,727,000	47.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	43.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,745.00000	5,727,000	43.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	33.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,745.00000	3,727,000	33.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,747.00000	1,729,000	24.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,256.00000	1,274,000	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,255.00000	2,273,000	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,255.00000	3,273,000	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,255.00000	4,273,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,695.00000	7,677,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	43.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,695.00000	5,677,000	43.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	33.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,695.00000	3,677,000	33.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	24.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,697.00000	1,679,000	24.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,306.00000	1,324,000	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,305.00000	2,323,000	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,305.00000	3,323,000	23.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,305.00000	4,323,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.28	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	14.50	Call		0.00000	0,000	47.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,645.00000	7,627,000	47.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	43.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,645.00000	5,627,000	43.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,645.00000	3,627,000	33.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		3.00000	3,000	23.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,648.00000	1,630,000	23.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,356.00000	1,374,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,355.00000	2,373,000	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,355.00000	3,373,000	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,355.00000	4,373,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,545.00000	7,527,000	47.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,545.00000	5,527,000	42.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,545.00000	3,527,000	32.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		3.00000	3,000	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,548.00000	1,530,000	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,456.00000	1,474,000	23.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,455.00000	2,473,000	25.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,455.00000	3,473,000	23.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	23.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,455.00000	4,473,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		766.00000	784,000	19.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		11.00000	11,000	19.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		862.00000	880,000	19.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	7,000	19.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		814.00000	832,000	19.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		9.00000	9,000	19.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		138.00000	142,000	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		233.00000	219,000	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		178.00000	183,000	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		173.00000	160,000	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		235.00000	242,000	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		130.00000	119,000	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		373.00000	385,000	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		68.00000	62,000	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		453.00000	467,000	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		48.00000	44,000	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		538.00000	553,000	18.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		33.00000	30,000	18.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		627.00000	643,000	18.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		22.00000	20,000	18.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		719.00000	736,000	19.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		14.00000	13,000	19.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		673.00000	689,000	18.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		18.00000	16,000	18.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		93.00000	95,000	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		338.00000	322,000	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		121.00000	124,000	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		266.00000	251,000	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		157.00000	161,000	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		202.00000	188,000	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		205.00000	212,000	16.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		150.00000	139,000	16.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		266.00000	275,000	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		111.00000	102,000	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		336.00000	347,000	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		81.00000	74,000	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		412.00000	425,000	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		57.00000	52,000	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		495.00000	509,000	18.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		40.00000	36,000	18.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		582.00000	598,000	18.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		27.00000	25,000	18.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		300.00000	310,000	17.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		95.00000	87,000	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,245.00000	8,227,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	45.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,245.00000	6,227,000	45.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,245.00000	4,227,000	36.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	26.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,246.00000	2,228,000	26.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,755.00000	1,773,000	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,755.00000	2,773,000	24.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,755.00000	3,773,000	22.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,195.00000	8,177,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	45.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,195.00000	6,177,000	45.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,195.00000	4,177,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,196.00000	2,178,000	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		106.00000	109,000	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		301.00000	286,000	17.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,805.00000	1,823,000	26.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,805.00000	2,823,000	24.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,805.00000	3,823,000	22.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,145.00000	8,127,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	45.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,145.00000	6,127,000	45.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,145.00000	4,127,000	35.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	26.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,146.00000	2,128,000	26.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,855.00000	1,873,000	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,855.00000	2,873,000	24.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,855.00000	3,873,000	22.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,295.00000	8,277,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	45.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,295.00000	6,277,000	45.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,295.00000	4,277,000	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	26.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,296.00000	2,278,000	26.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		81.00000	83,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		376.00000	360,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,705.00000	1,723,000	25.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,705.00000	2,723,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,705.00000	3,723,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,395.00000	8,377,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	45.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,395.00000	6,377,000	45.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	36.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,395.00000	4,377,000	36.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	27.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,396.00000	2,378,000	27.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		62.00000	63,000	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		457.00000	440,000	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,605.00000	1,623,000	24.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,605.00000	2,623,000	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,605.00000	3,623,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.92070	6.90180		16.78	0.00	0	197.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,698.00000	7,679,000	35.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	30.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,698.00000	5,679,000	30.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	3,000	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,701.00000	3,682,000	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		39.00000	40,000	24.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,737.00000	1,719,000	24.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		457.00000	469,000	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		155.00000	148,000	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,310.00000	1,329,000	17.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	8,000	17.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,303.00000	2,322,000	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,302.00000	3,321,000	29.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,302.00000	4,321,000	31.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	31.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,648.00000	7,629,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	30.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,649.00000	5,630,000	30.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	3,000	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,651.00000	3,632,000	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		41.00000	42,000	23.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,689.00000	1,671,000	23.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		489.00000	501,000	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		137.00000	130,000	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,359.00000	1,378,000	18.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	7,000	18.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,353.00000	2,372,000	24.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	24.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,352.00000	3,371,000	29.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	29.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,352.00000	4,371,000	31.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	31.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,598.00000	7,579,000	34.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	30.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,599.00000	5,580,000	30.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	26.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,601.00000	3,582,000	26.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		43.00000	44,000	23.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,641.00000	1,623,000	23.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		522.00000	536,000	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		120.00000	115,000	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,409.00000	1,427,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		7.00000	6,000	18.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,403.00000	2,422,000	24.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		1.00000	1,000	24.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,402.00000	3,421,000	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,402.00000	4,421,000	31.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	31.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		397.00000	407,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		195.00000	186,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	35.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,948.00000	7,929,000	35.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	31.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,948.00000	5,929,000	31.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		2.00000	2,000	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,950.00000	3,931,000	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		32.00000	32,000	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,980.00000	1,961,000	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		319.00000	326,000	16.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		267.00000	255,000	16.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,065.00000	1,084,000	16.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		13.00000	13,000	16.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,054.00000	2,073,000	23.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		2.00000	2,000	23.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,052.00000	3,071,000	28.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,052.00000	4,071,000	31.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	31.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	35.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,848.00000	7,829,000	35.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	31.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,848.00000	5,829,000	31.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		2.00000	2,000	27.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,850.00000	3,831,000	27.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		35.00000	35,000	24.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,883.00000	1,864,000	24.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		370.00000	379,000	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		218.00000	208,000	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,163.00000	1,181,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		11.00000	10,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,153.00000	2,172,000	23.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	1,000	23.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,152.00000	3,171,000	28.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	28.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,152.00000	4,171,000	31.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	31.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	35.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,998.00000	7,979,000	35.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	31.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,998.00000	5,979,000	31.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	2,000	27.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,000.00000	3,981,000	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		31.00000	31,000	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,029.00000	2,010,000	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		296.00000	302,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		294.00000	281,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,016.00000	1,035,000	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		14.00000	14,000	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,004.00000	2,023,000	22.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	22.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,002.00000	3,021,000	28.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,002.00000	4,021,000	31.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	31.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,898.00000	7,879,000	35.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,898.00000	5,879,000	31.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	2,000	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,900.00000	3,881,000	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		33.00000	33,000	24.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,931.00000	1,912,000	24.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		344.00000	352,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		242.00000	231,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,114.00000	1,132,000	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		12.00000	11,000	16.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,104.00000	2,122,000	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	1,000	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,102.00000	3,121,000	28.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,102.00000	4,121,000	31.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	31.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,748.00000	7,729,000	35.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	30.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,748.00000	5,729,000	30.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	3,000	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,751.00000	3,732,000	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		38.00000	38,000	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,786.00000	1,767,000	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		427.00000	437,000	16.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		175.00000	166,000	16.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,261.00000	1,280,000	17.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	9,000	17.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,253.00000	2,272,000	24.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	24.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,252.00000	3,271,000	28.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,252.00000	4,271,000	31.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	31.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,248.00000	8,229,000	35.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,248.00000	6,229,000	31.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,249.00000	4,230,000	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		21.00000	22,000	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,269.00000	2,251,000	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		210.00000	214,000	17.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		458.00000	443,000	17.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		792.00000	810,000	15.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		40.00000	39,000	15.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,755.00000	1,774,000	20.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	20.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,752.00000	2,771,000	26.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,752.00000	3,771,000	30.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	30.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	35.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,198.00000	8,179,000	35.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,198.00000	6,179,000	31.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	2,000	27.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,200.00000	4,181,000	27.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		23.00000	23,000	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,221.00000	2,202,000	25.50	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	7.10	Call		225.00000	229,000	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		423.00000	408,000	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		835.00000	853,000	15.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		33.00000	32,000	15.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,805.00000	1,824,000	21.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	21.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,802.00000	2,821,000	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,802.00000	3,821,000	30.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	30.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	35.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,098.00000	8,079,000	35.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	31.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,098.00000	6,079,000	31.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		2.00000	2,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,100.00000	4,081,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		27.00000	27,000	25.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,125.00000	2,106,000	25.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		258.00000	263,000	17.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		356.00000	342,000	17.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		924.00000	943,000	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		22.00000	22,000	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,905.00000	1,923,000	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,902.00000	2,921,000	27.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,902.00000	3,921,000	30.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	30.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	35.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,048.00000	8,029,000	35.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,048.00000	6,029,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	2,000	27.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,050.00000	4,031,000	27.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		28.00000	29,000	25.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,076.00000	2,058,000	25.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		276.00000	282,000	16.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		324.00000	311,000	16.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		970.00000	988,000	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		18.00000	17,000	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,954.00000	1,973,000	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,952.00000	2,971,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,952.00000	3,971,000	30.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	30.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	35.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,298.00000	8,279,000	35.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,298.00000	6,279,000	31.99	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	27.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,299.00000	4,280,000	27.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		20.00000	20,000	25.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,318.00000	2,299,000	25.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		196.00000	200,000	18.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		494.00000	479,000	18.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		750.00000	767,000	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		48.00000	46,000	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,706.00000	1,725,000	20.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		4.00000	4,000	20.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,702.00000	2,721,000	26.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	26.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,702.00000	3,721,000	30.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	30.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	35.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,148.00000	8,129,000	35.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,148.00000	6,129,000	31.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	2,000	27.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,150.00000	4,131,000	27.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		25.00000	25,000	25.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,173.00000	2,154,000	25.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		241.00000	246,000	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		389.00000	375,000	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		879.00000	897,000	15.87	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 14/06/2010 Foreign Exchange Future	6.05	Put		27.00000	26,000	15.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,855.00000	1,874,000	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	3,000	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,852.00000	2,871,000	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,852.00000	3,871,000	30.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	30.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	35.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,348.00000	8,329,000	35.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	32.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,348.00000	6,329,000	32.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	27.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,349.00000	4,330,000	27.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		19.00000	19,000	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,367.00000	2,348,000	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		183.00000	187,000	18.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		531.00000	516,000	18.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		709.00000	726,000	16.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		57.00000	55,000	16.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,656.00000	1,675,000	20.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		4.00000	4,000	20.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,652.00000	2,671,000	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		0.00000	0,000	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,652.00000	3,671,000	30.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	30.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.96210	6.94270		17.06	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		399.00000	406,000	16.99	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		363.00000	351,000	16.99	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.53400	130.61500			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			132.91300	132.99600			0.00	0	0.00
GOVI On	04/02/2010	GOVI			298.78400	299.12500		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		1,144.00000	782,000	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		49,894.00000	52,942,000	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			304.23000	304.57900		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		23,754.00000	22,439,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		75,964.00000	78,139,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			309.89400	310.25000		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		37,349.00000	35,903,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		90,849.00000	92,963,000	6.57	0.00	0	0.00
ILBI On	04/02/2010	Index Future			358.47000	358.30100			0.00	0	426.00
JIBAR FOn	20/01/2010	Jibar Tradeable Future			7.23000	7.21000			0.00	0	0.00
JIBAR FOn	17/02/2010	Jibar Tradeable Future			7.16000	7.15000			0.00	0	0.00
JIBAR FOn	17/03/2010	Jibar Tradeable Future			7.12000	7.10700			0.00	0	0.00
JIBAR FOn	21/04/2010	Jibar Tradeable Future			7.06100	7.04100			0.00	0	0.00
JIBAR FOn	19/05/2010	Jibar Tradeable Future			7.06100	7.05100			0.00	0	0.00
JIBAR FOn	15/06/2010	Jibar Tradeable Future			7.07000	7.06500			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.18400	7.16800			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.41400	7.40100			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	16/03/2011	Jibar Tradeable Future			7.71900	7.72100			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			8.09100	8.09300			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.49300	8.49500			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.64700	8.64200			0.00	0	5,000.00
OTH1	On 04/02/2010	Index Future			288.36100	288.66000			0.00	0	3.00
OTH1	On 06/05/2010	Index Future			293.61700	293.92400			0.00	0	0.00
R155	On 04/02/2010	Bond Future			7.76600	7.75600		1.50	0.00	0	31.00
R155	On 04/02/2010	Bond Future	7.50	Call		25.00000	20,000	1.49	0.00	0	0.00
R155	On 04/02/2010	Bond Future	7.50	Put		413.00000	423,000	1.49	0.00	0	0.00
R157	On 04/02/2010	Bond Future			8.57600	8.57000		5.00	0.00	0	7,251.00
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		4,156.00000	4,185,000	4.86	0.00	0	0.00
R157	On 06/05/2010	Bond Future			8.66000	8.65300		5.00	0.00	0	0.00
R157	On 06/05/2010	Bond Future	8.50	Call		977.00000	957,000	4.94	0.00	0	0.00
R157	On 06/05/2010	Bond Future	8.50	Put		1,706.00000	1,719,000	4.94	0.00	0	0.00
R157	On 05/08/2010	Bond Future			8.71800	8.71000		5.00	0.00	0	0.00
R157	On 05/08/2010	Bond Future	8.75	Call		1,924.00000	1,901,000	5.00	0.00	0	0.00
R157	On 05/08/2010	Bond Future	8.75	Put		1,743.00000	1,756,000	5.00	0.00	0	0.00
R186	On 04/02/2010	Bond Future			9.28000	9.27200		11.25	0.00	0	19,109.00
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		9,926.00000	9,999,000	10.78	0.00	0	0.00
R186	On 06/05/2010	Bond Future			9.33700	9.32800		11.25	0.00	0	0.00
R186	On 06/05/2010	Bond Future	9.00	Call		1,513.00000	1,474,000	11.08	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	06/05/2010	Bond Future	9.00	Put		4,518.00000	4,560,000	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.38100	9.37200		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,257.00000	3,210,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,347.00000	4,379,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,569.00000	1,539,000	11.27	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		7,298.00000	7,348,000	11.27	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,707.00000	5,647,000	12.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		2,432.00000	2,451,000	12.01	0.00	0	1,300.00
R201	On	04/02/2010	Bond Future			8.65500	8.64800		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		4,620.00000	4,648,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.73700	8.72900		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		674.00000	658,000	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,534.00000	1,548,000	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.79500	8.78600		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,843.00000	1,820,000	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,085.00000	1,094,000	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.22500	9.21800		7.25	0.00	0	1,570.00
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		5,484.00000	5,521,000	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.30700	9.29900		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		892.00000	871,000	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,419.00000	2,438,000	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.37000	9.36200		7.25	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	05/08/2010	Bond Future	9.25	Call		1,781.00000	1,758,000	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,334.00000	2,350,000	7.11	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.24300	9.23600		8.25	0.00	0	4,207.00
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		6,130.00000	6,170,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		178.00000	156,000	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,530.00000	1,548,000	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		2.00000	1,000	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,305.00000	4,343,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.31900	9.31100		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		954.00000	931,000	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,699.00000	2,721,000	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.37800	9.37000		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		1,982.00000	1,956,000	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,635.00000	2,653,000	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.69800	8.68200		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		3,868.00000	3,919,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.80300	8.78500		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		852.00000	822,000	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		958.00000	982,000	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.88200	8.86100		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,350.00000	1,314,000	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		958.00000	981,000	4.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future			9.38300	9.36600		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		6,800.00000	6,899,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.45900	9.44000		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,258.00000	1,206,000	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,347.00000	2,403,000	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.52000	9.50100		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,417.00000	2,357,000	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,423.00000	2,468,000	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.38200	9.36400		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		5,401.00000	5,509,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.44900	9.43100		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,322.00000	1,270,000	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,398.00000	2,452,000	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.50200	9.48300		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,589.00000	2,525,000	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,491.00000	2,537,000	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.13700	9.11900		14.00	0.00	0	1,798.00
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		14,171.00000	14,307,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,174.00000	6,038,000	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		2.00000	2,000	15.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/05/2010	Bond Future			9.17800	9.15800		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		547.00000	513,000	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,773.00000	5,888,000	14.03	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.20700	9.18700		14.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,738.00000	1,679,000	14.24	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		5,120.00000	5,210,000	14.24	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			295.10600	295.44100			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			300.48500	300.82800			0.00	0	0.00

Total for Derivatives : **456,188,019.00** **16,321** **276,125.00**

j-Bonds

R155	On	31/08/2011	Spot Bond			7.71500	7.70500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.56000	8.54500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.28000	9.26000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.64000	8.62500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.21000	9.19500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.23000	9.21500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.68000	8.65500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.37000	9.34500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.37000	9.35000			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 31/03/2036 Spot Bond			9.13500	9.10000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							456,188,019.00	16,321	276,125.00