



Daily MTM Report

Daily summary for: 22/01/2010

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			7.70820	7.56840		17.46	54,681,970.80	7,094	270,170.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,932.00000	8,792,000	45.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	43.32	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,932.00000	6,792,000	43.32	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,682.00000	8,542,000	45.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	42.81	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,682.00000	6,542,000	42.81	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		45.00000	61,000	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		727.00000	603,000	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		399.00000	509,000	17.96	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		81.00000	51,000	17.96	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,320.00000	1,459,000	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		2.00000	1,000	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,318.00000	2,458,000	27.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,318.00000	3,458,000	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,432.00000	8,292,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		601.00000	727,000	18.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		33.00000	19,000	18.24	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,569.00000	1,709,000	23.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	23.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,568.00000	2,708,000	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,568.00000	3,708,000	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,482.00000	8,342,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,482.00000	6,342,000	42.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,518.00000	3,658,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,582.00000	8,442,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,582.00000	4,442,000	34.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		476.00000	593,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		58.00000	35,000	18.07	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	6.15	Call		1,419.00000	1,559,000	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,418.00000	3,558,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,882.00000	8,742,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,882.00000	6,742,000	43.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,082.00000	8,942,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,082.00000	6,942,000	43.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		19.00000	25,000	21.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,101.00000	967,000	21.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,919.00000	2,058,000	26.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,918.00000	3,058,000	28.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,032.00000	8,892,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,032.00000	6,892,000	43.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,982.00000	8,842,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,982.00000	6,842,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,782.00000	8,642,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,782.00000	6,642,000	43.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,832.00000	8,692,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,832.00000	6,692,000	43.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,732.00000	8,592,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,732.00000	6,592,000	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,270.00000	1,409,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		2.00000	1,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,268.00000	2,408,000	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,268.00000	3,408,000	25.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,632.00000	8,492,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,632.00000	6,492,000	42.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,532.00000	8,392,000	45.76	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	14.10	Call		0.00000	0,000	42.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,532.00000	6,392,000	42.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,032.00000	4,892,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,468.00000	3,608,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		50.00000	68,000	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		682.00000	560,000	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		437.00000	550,000	18.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		69.00000	42,000	18.02	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,370.00000	1,509,000	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		2.00000	1,000	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,368.00000	2,508,000	27.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,368.00000	3,508,000	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		36.00000	49,000	20.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		818.00000	691,000	20.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		329.00000	430,000	17.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		111.00000	72,000	17.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,220.00000	1,360,000	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,218.00000	2,358,000	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,218.00000	3,358,000	25.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		973.00000	1,111,000	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		5.00000	3,000	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,969.00000	2,108,000	26.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,968.00000	3,108,000	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		267.00000	357,000	17.74	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		149.00000	99,000	17.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,121.00000	1,260,000	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		3.00000	2,000	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,118.00000	2,258,000	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,118.00000	3,258,000	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		32.00000	44,000	20.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		864.00000	736,000	20.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		297.00000	393,000	17.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		129.00000	85,000	17.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,168.00000	2,308,000	26.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,168.00000	3,308,000	26.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,072.00000	1,210,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		4.00000	2,000	20.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,069.00000	2,208,000	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,068.00000	3,208,000	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,482.00000	5,342,000	38.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,022.00000	1,161,000	19.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		4.00000	3,000	19.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,019.00000	2,158,000	26.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,018.00000	3,158,000	27.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,632.00000	4,492,000	34.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		17.00000	23,000	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,149.00000	1,015,000	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		153.00000	207,000	17.46	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		285.00000	199,000	17.46	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		877.00000	1,012,000	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		9.00000	4,000	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,869.00000	2,008,000	25.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,868.00000	3,008,000	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		137.00000	186,000	17.70	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		319.00000	228,000	17.70	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		829.00000	964,000	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		11.00000	6,000	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,819.00000	1,958,000	25.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,818.00000	2,958,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		9.00000	11,000	23.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,491.00000	1,353,000	23.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		558.00000	681,000	18.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		40.00000	23,000	18.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,519.00000	1,659,000	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,518.00000	2,658,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		110.00000	149,000	18.17	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		392.00000	291,000	18.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		735.00000	867,000	18.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		17.00000	9,000	18.41	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,719.00000	1,858,000	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,718.00000	2,858,000	28.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		11.00000	15,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,343.00000	1,207,000	23.17	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	6.90	Call		690.00000	820,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		22.00000	12,000	18.35	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,669.00000	1,809,000	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		645.00000	773,000	18.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		27.00000	15,000	18.30	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,619.00000	1,759,000	24.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	24.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,618.00000	2,758,000	27.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,532.00000	5,392,000	38.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,532.00000	4,392,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		516.00000	637,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		48.00000	29,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,469.00000	1,609,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,468.00000	2,608,000	27.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,432.00000	4,292,000	33.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		363.00000	469,000	17.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		95.00000	61,000	17.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,832.00000	7,692,000	45.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,171.00000	1,310,000	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		3.00000	2,000	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,668.00000	2,808,000	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,168.00000	4,308,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	45.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,082.00000	7,942,000	45.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,082.00000	4,942,000	36.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		925.00000	1,062,000	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		7.00000	4,000	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,418.00000	2,558,000	27.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,918.00000	4,058,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		238.00000	323,000	17.68	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		170.00000	115,000	17.68	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		7.00000	9,000	24.36	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,589.00000	1,451,000	24.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,682.00000	4,542,000	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		212.00000	291,000	17.63	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		194.00000	133,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		190.00000	261,000	17.57	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		222.00000	153,000	17.57	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		4.00000	5,000	26.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,986.00000	1,847,000	26.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		4.00000	5,000	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,886.00000	1,747,000	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		171.00000	233,000	17.52	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		253.00000	175,000	17.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		98.00000	134,000	18.41	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		430.00000	326,000	18.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,882.00000	4,742,000	35.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		70.00000	96,000	19.13	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		552.00000	438,000	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,132.00000	4,992,000	36.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		40.00000	55,000	20.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		772.00000	647,000	20.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,782.00000	4,642,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3.00000	4,000	26.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,085.00000	1,946,000	26.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		88.00000	120,000	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		470.00000	362,000	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.42	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	12.40	Put		4,832.00000	4,692,000	35.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		78.00000	107,000	18.89	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		510.00000	399,000	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		56.00000	76,000	19.60	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		638.00000	518,000	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,932.00000	4,792,000	35.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1.00000	2,000	27.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,533.00000	2,394,000	27.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1.00000	2,000	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,433.00000	2,294,000	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2.00000	2,000	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,334.00000	2,194,000	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		63.00000	86,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		595.00000	478,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,332.00000	5,192,000	37.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,633.00000	2,493,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		26.00000	35,000	21.27	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		958.00000	827,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,282.00000	5,142,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		29.00000	39,000	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		911.00000	781,000	21.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,382.00000	5,242,000	38.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		23.00000	31,000	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,005.00000	873,000	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,432.00000	5,292,000	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,833.00000	2,693,000	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,733.00000	2,593,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		21.00000	28,000	21.74	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,053.00000	920,000	21.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	39.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,582.00000	5,442,000	39.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		15.00000	21,000	22.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,197.00000	1,063,000	22.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	41.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,082.00000	5,942,000	41.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		9.00000	12,000	23.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,441.00000	1,304,000	23.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	39.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,682.00000	5,542,000	39.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	1,000	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,982.00000	2,843,000	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		13.00000	17,000	22.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,295.00000	1,159,000	22.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	41.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,032.00000	5,892,000	41.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,782.00000	5,642,000	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	1,000	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,082.00000	2,943,000	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		10.00000	14,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,392.00000	1,256,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	39.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,632.00000	5,492,000	39.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,933.00000	2,793,000	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		14.00000	19,000	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,246.00000	1,111,000	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	40.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,932.00000	5,792,000	40.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		6.00000	7,000	25.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,738.00000	1,599,000	25.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		5.00000	6,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,837.00000	1,698,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	41.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,232.00000	6,092,000	41.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3.00000	4,000	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,035.00000	1,896,000	26.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,432.00000	6,292,000	42.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,332.00000	4,192,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2.00000	3,000	27.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,234.00000	2,095,000	27.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,582.00000	6,442,000	42.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,482.00000	4,342,000	33.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,382.00000	4,242,000	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,332.00000	6,192,000	42.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,232.00000	4,092,000	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,132.00000	3,992,000	32.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		3.00000	4,000	26.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,135.00000	1,996,000	26.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,382.00000	6,242,000	42.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,282.00000	4,142,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.29	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	11.75	Put		4,182.00000	4,042,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,082.00000	3,942,000	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,982.00000	3,842,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	39.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,732.00000	5,592,000	39.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	1,000	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,032.00000	2,893,000	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		8.00000	10,000	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,540.00000	1,402,000	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,832.00000	5,692,000	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,332.00000	3,192,000	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,232.00000	3,092,000	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,132.00000	2,992,000	29.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		7.00000	9,000	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,639.00000	1,501,000	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	40.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,882.00000	5,742,000	40.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,182.00000	3,042,000	29.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		6.00000	8,000	24.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,688.00000	1,550,000	24.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	40.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,982.00000	5,842,000	40.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,882.00000	3,742,000	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,782.00000	3,642,000	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,682.00000	3,542,000	30.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,582.00000	3,442,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.40	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,482.00000	3,342,000	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,382.00000	3,242,000	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,282.00000	3,142,000	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		5.00000	7,000	25.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,787.00000	1,649,000	25.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	41.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,132.00000	5,992,000	41.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,032.00000	3,892,000	31.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.54	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	11.50	Put		3,932.00000	3,792,000	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,832.00000	3,692,000	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,732.00000	3,592,000	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,632.00000	3,492,000	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,532.00000	3,392,000	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		4.00000	5,000	26.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,936.00000	1,797,000	26.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,982.00000	4,842,000	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,883.00000	2,743,000	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,783.00000	2,643,000	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,683.00000	2,543,000	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,583.00000	2,443,000	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1.00000	2,000	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,483.00000	2,344,000	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2.00000	2,000	27.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,384.00000	2,244,000	27.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2.00000	3,000	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,184.00000	2,045,000	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.94	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,732.00000	4,592,000	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2.00000	3,000	27.36	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,284.00000	2,145,000	27.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,872.00000	3,732,000	31.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,432.00000	3,292,000	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,032.00000	7,892,000	45.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,968.00000	4,108,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	45.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,982.00000	7,842,000	45.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,018.00000	4,158,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,132.00000	7,992,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,868.00000	4,008,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,232.00000	8,092,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		123.00000	167,000	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		355.00000	259,000	17.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		782.00000	915,000	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		14.00000	7,000	18.46	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,769.00000	1,908,000	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,768.00000	2,908,000	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,768.00000	3,908,000	21.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,282.00000	8,142,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,282.00000	6,142,000	42.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,718.00000	3,858,000	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,332.00000	8,192,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,668.00000	3,808,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,882.00000	7,742,000	45.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,118.00000	4,258,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,932.00000	7,792,000	45.35	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	3.50	Call		4,068.00000	4,208,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,182.00000	8,042,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,182.00000	6,042,000	41.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,818.00000	3,958,000	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,382.00000	8,242,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,618.00000	3,758,000	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.84390	7.70130		18.13	1,043,238.70	133	39,171.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		161.00000	190,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		860.00000	746,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,449.00000	8,306,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,449.00000	6,306,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,551.00000	3,694,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,499.00000	8,356,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,499.00000	6,356,000	30.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,501.00000	3,644,000	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,599.00000	8,456,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,899.00000	8,756,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,099.00000	8,956,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,099.00000	6,956,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		17.00000	21,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,116.00000	2,977,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,049.00000	8,906,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,049.00000	6,906,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		18.00000	22,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,067.00000	2,928,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,956.00000	2,098,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		5.00000	4,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,952.00000	3,094,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,999.00000	8,856,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,999.00000	6,856,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,799.00000	8,656,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,849.00000	8,706,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,749.00000	8,606,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,749.00000	6,606,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		479.00000	568,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		228.00000	174,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,271.00000	1,410,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		20.00000	16,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,254.00000	2,396,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		3.00000	2,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,252.00000	3,394,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,649.00000	8,506,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,649.00000	6,506,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,367.00000	1,507,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		16.00000	13,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,353.00000	2,496,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	24.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,351.00000	3,494,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,549.00000	8,406,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		602.00000	705,000	17.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		151.00000	111,000	17.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,464.00000	1,604,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		13.00000	10,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,451.00000	3,594,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,599.00000	6,456,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	3,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,101.00000	4,959,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		179.00000	212,000	19.84	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		778.00000	668,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		570.00000	669,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		169.00000	125,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,416.00000	1,555,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		15.00000	11,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,403.00000	2,545,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		2.00000	1,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,401.00000	3,544,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		152.00000	180,000	20.41	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	8.45	Put		901.00000	786,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		112.00000	132,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,161.00000	1,038,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,899.00000	6,756,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,849.00000	6,706,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		9.00000	11,000	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,858.00000	3,717,000	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,799.00000	6,656,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		118.00000	139,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,117.00000	995,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,034.00000	1,170,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		33.00000	26,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,005.00000	2,147,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		4.00000	3,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,002.00000	3,144,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		145.00000	171,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		944.00000	827,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		451.00000	537,000	17.64	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		250.00000	193,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,204.00000	2,346,000	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		3.00000	2,000	23.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,202.00000	3,344,000	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	2,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,350.00000	5,208,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		5.00000	7,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,354.00000	4,213,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		14.00000	17,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,363.00000	3,223,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		137.00000	162,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		986.00000	868,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		425.00000	507,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		274.00000	213,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,175.00000	1,313,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		24.00000	19,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,154.00000	2,296,000	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		3.00000	2,000	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,152.00000	3,294,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	2,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,400.00000	5,258,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		5.00000	7,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,404.00000	4,263,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		13.00000	16,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,412.00000	3,272,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		130.00000	154,000	20.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,029.00000	910,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,128.00000	1,265,000	17.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		27.00000	21,000	17.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,105.00000	2,247,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	3,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,102.00000	3,244,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	2,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,450.00000	5,308,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		13.00000	16,000	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,462.00000	3,322,000	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		124.00000	146,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,073.00000	952,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,081.00000	1,218,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		30.00000	24,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,055.00000	2,197,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		4.00000	3,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,052.00000	3,194,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,600.00000	5,457,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		4.00000	5,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,603.00000	4,461,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		11.00000	14,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,610.00000	3,470,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		107.00000	125,000	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,206.00000	1,081,000	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		314.00000	375,000	18.06	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		413.00000	331,000	18.06	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		947.00000	1,076,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		46.00000	32,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,906.00000	2,048,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		5.00000	4,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,902.00000	3,044,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		297.00000	352,000	18.13	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		446.00000	358,000	18.13	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		904.00000	1,029,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		53.00000	35,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,857.00000	1,998,000	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		6.00000	4,000	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,852.00000	2,995,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,700.00000	5,557,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		11.00000	13,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,710.00000	3,569,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		97.00000	113,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,296.00000	1,169,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		280.00000	333,000	18.32	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		479.00000	389,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		863.00000	986,000	16.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		62.00000	42,000	16.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,807.00000	1,949,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		6.00000	5,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,802.00000	2,945,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,800.00000	5,657,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		10.00000	12,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,809.00000	3,668,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,000.00000	5,857,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	3,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,001.00000	4,859,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		8.00000	10,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,007.00000	3,866,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		19.00000	23,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,018.00000	2,879,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,950.00000	5,807,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	3,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,951.00000	4,809,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		9.00000	11,000	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,958.00000	3,817,000	29.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		671.00000	780,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		120.00000	86,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,562.00000	1,702,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		11.00000	8,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,553.00000	2,695,000	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,900.00000	5,757,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		9.00000	11,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,908.00000	3,767,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		21.00000	25,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,920.00000	2,781,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		80.00000	94,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,479.00000	1,350,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		223.00000	265,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		622.00000	521,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		707.00000	819,000	17.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		106.00000	75,000	17.08	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,611.00000	1,752,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		10.00000	8,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,603.00000	2,745,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,750.00000	5,607,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		10.00000	12,000	29.25	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	11.45	Put		3,759.00000	3,618,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		265.00000	314,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		514.00000	420,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		823.00000	943,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		72.00000	49,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,758.00000	1,899,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		7.00000	5,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,752.00000	2,895,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,650.00000	5,507,000	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		4.00000	5,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,653.00000	4,511,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		11.00000	13,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,660.00000	3,519,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		92.00000	108,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,341.00000	1,214,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		102.00000	119,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,251.00000	1,125,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	2,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,301.00000	5,158,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		6.00000	8,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,305.00000	4,164,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		88.00000	103,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,387.00000	1,259,000	22.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		783.00000	901,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		82.00000	57,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,709.00000	1,850,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		8.00000	6,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	2,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,500.00000	5,358,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		12.00000	15,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,511.00000	3,371,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		74.00000	85,000	23.26	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,573.00000	1,441,000	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		636.00000	742,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		135.00000	98,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,513.00000	1,653,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		12.00000	9,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,503.00000	2,645,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		7.00000	9,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,156.00000	4,015,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		70.00000	82,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,619.00000	1,488,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		84.00000	98,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,433.00000	1,304,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		538.00000	634,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		187.00000	140,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.41	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	15.50	Put		7,799.00000	7,656,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	1,000	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,299.00000	6,157,000	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	4,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,802.00000	4,660,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		15.00000	18,000	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,314.00000	3,174,000	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,223.00000	1,361,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		22.00000	17,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,702.00000	2,845,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,201.00000	4,344,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,049.00000	7,906,000	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,549.00000	6,406,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		12.00000	14,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,561.00000	3,420,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		189.00000	224,000	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		738.00000	630,000	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		990.00000	1,123,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		39.00000	29,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,453.00000	2,595,000	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	24.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,951.00000	4,094,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		68.00000	78,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,667.00000	1,534,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		399.00000	478,000	17.78	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		298.00000	234,000	17.78	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		4.00000	5,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,553.00000	4,411,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		6.00000	9,000	30.12	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,205.00000	4,065,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		77.00000	89,000	23.07	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,526.00000	1,395,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		65.00000	75,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,714.00000	1,581,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		375.00000	451,000	17.85	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		324.00000	257,000	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		4.00000	6,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,503.00000	4,362,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		53.00000	61,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,952.00000	1,817,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		57.00000	66,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,856.00000	1,722,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		352.00000	424,000	17.92	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		351.00000	280,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		51.00000	58,000	24.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,000.00000	1,864,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		55.00000	63,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,904.00000	1,769,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		60.00000	69,000	24.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,809.00000	1,675,000	24.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		333.00000	399,000	17.99	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		382.00000	305,000	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	4,000	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,852.00000	4,710,000	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		211.00000	251,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		660.00000	557,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	3,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,051.00000	4,909,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		20.00000	24,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,969.00000	2,830,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		22.00000	26,000	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,871.00000	2,732,000	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		24.00000	28,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,773.00000	2,634,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		170.00000	201,000	20.03	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		819.00000	707,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	3,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,902.00000	4,759,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		23.00000	27,000	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,822.00000	2,683,000	27.16	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	10.40	Call		25.00000	30,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,724.00000	2,586,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		200.00000	237,000	19.46	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		699.00000	593,000	19.46	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		3.00000	4,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,752.00000	4,610,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		26.00000	31,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,675.00000	2,537,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		29.00000	34,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,578.00000	2,440,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		31.00000	37,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,480.00000	2,343,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		35.00000	41,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,384.00000	2,247,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		38.00000	45,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,287.00000	2,151,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		42.00000	50,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,191.00000	2,056,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		47.00000	54,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,096.00000	1,960,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		236.00000	281,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		585.00000	487,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		5.00000	6,000	30.07	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,454.00000	4,312,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		62.00000	72,000	24.02	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		1,761.00000	1,628,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		3.00000	4,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,702.00000	4,560,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		27.00000	33,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,626.00000	2,489,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		30.00000	36,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,529.00000	2,392,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		33.00000	39,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,432.00000	2,295,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		40.00000	48,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,239.00000	2,104,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		44.00000	52,000	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,143.00000	2,008,000	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		49.00000	56,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,048.00000	1,912,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		250.00000	297,000	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		549.00000	453,000	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		36.00000	43,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,335.00000	2,199,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,999.00000	7,856,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,001.00000	4,144,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,050.00000	5,907,000	29.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		8.00000	10,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,057.00000	3,916,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,099.00000	7,956,000	32.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,100.00000	5,957,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		7.00000	9,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,106.00000	3,965,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,901.00000	4,044,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,249.00000	8,106,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,249.00000	6,107,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		6.00000	8,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,255.00000	4,114,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,751.00000	3,894,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,149.00000	8,006,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,150.00000	6,007,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,851.00000	3,994,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	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	14/06/2010	Foreign Exchange Future	17.50	Put		9,799.00000	9,656,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,199.00000	8,056,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,200.00000	6,057,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,801.00000	3,944,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,299.00000	8,156,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,701.00000	3,844,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,349.00000	8,206,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,349.00000	6,207,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		745.00000	860,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		94.00000	66,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,660.00000	1,801,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		9.00000	7,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,652.00000	2,795,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,651.00000	3,794,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,899.00000	7,756,000	32.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,101.00000	4,244,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,949.00000	7,806,000	32.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,051.00000	4,194,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,399.00000	8,256,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	1,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,399.00000	6,257,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,601.00000	3,744,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.97930	7.83390		18.37	199,482.50	25	6,213.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,017.00000	7,872,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		13.00000	15,000	31.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,029.00000	5,886,000	31.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		37.00000	41,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,053.00000	3,912,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		110.00000	122,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,126.00000	1,993,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,068.00000	1,196,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		84.00000	67,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,994.00000	2,139,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		10.00000	10,000	19.49	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	13/09/2010	Foreign Exchange Future	4.85	Call		2,986.00000	3,132,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	3,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,984.00000	4,130,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	2,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,967.00000	7,823,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		13.00000	15,000	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,979.00000	5,836,000	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		38.00000	42,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,004.00000	3,863,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		113.00000	125,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,079.00000	1,946,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		481.00000	552,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		447.00000	373,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,111.00000	1,240,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		77.00000	61,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,044.00000	2,188,000	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		10.00000	9,000	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,036.00000	3,181,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,034.00000	4,180,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		459.00000	528,000	18.22	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		475.00000	399,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,067.00000	7,922,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		12.00000	14,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,078.00000	5,935,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		36.00000	40,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,102.00000	3,961,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		106.00000	118,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,172.00000	2,039,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		440.00000	504,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		506.00000	425,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,028.00000	1,152,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		94.00000	73,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,946.00000	2,089,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		12.00000	10,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,937.00000	3,082,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		3.00000	3,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,934.00000	4,080,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,117.00000	7,972,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		12.00000	14,000	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,128.00000	5,985,000	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		35.00000	39,000	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,151.00000	4,010,000	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		103.00000	115,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,219.00000	2,086,000	24.58	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	13/09/2010	Foreign Exchange Future	7.95	Call		422.00000	482,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		538.00000	453,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		990.00000	1,109,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		106.00000	80,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,897.00000	2,040,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		13.00000	11,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,887.00000	3,032,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,884.00000	4,030,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,217.00000	8,072,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		10.00000	13,000	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,226.00000	6,084,000	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		33.00000	37,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,249.00000	4,108,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		96.00000	108,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,312.00000	2,179,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		389.00000	443,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		605.00000	514,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		915.00000	1,030,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		131.00000	101,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,801.00000	1,943,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		17.00000	14,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,787.00000	2,932,000	23.57	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	13/09/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,785.00000	3,930,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,267.00000	8,122,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		10.00000	12,000	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,276.00000	6,133,000	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		32.00000	36,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,298.00000	4,157,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		93.00000	104,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,359.00000	2,225,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		373.00000	425,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		639.00000	546,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		880.00000	991,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		146.00000	112,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,753.00000	1,894,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		19.00000	15,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,738.00000	2,883,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		4.00000	4,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,735.00000	3,880,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,317.00000	8,172,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		9.00000	11,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,325.00000	6,182,000	31.76	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	12.15	Call		31.00000	35,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,347.00000	4,206,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		90.00000	101,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,406.00000	2,272,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		358.00000	408,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		674.00000	579,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		845.00000	954,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		161.00000	125,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,705.00000	1,846,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		21.00000	17,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,688.00000	2,833,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		4.00000	4,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,685.00000	3,830,000	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,467.00000	8,322,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		8.00000	10,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,474.00000	6,331,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		29.00000	32,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,495.00000	4,353,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		82.00000	92,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,548.00000	2,413,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		746.00000	847,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		212.00000	168,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,563.00000	1,702,000	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		29.00000	23,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,539.00000	2,684,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		5.00000	5,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,535.00000	3,680,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,417.00000	8,272,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		8.00000	10,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,424.00000	6,281,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		29.00000	33,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,445.00000	4,304,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		85.00000	95,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,501.00000	2,366,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		330.00000	376,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		746.00000	647,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		778.00000	881,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		194.00000	152,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,610.00000	1,750,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		26.00000	21,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,588.00000	2,733,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,585.00000	3,730,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,567.00000	8,422,000	29.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		7.00000	9,000	31.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,573.00000	6,430,000	31.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		27.00000	30,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,593.00000	4,451,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		78.00000	86,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,644.00000	2,507,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		293.00000	333,000	19.77	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		859.00000	754,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		686.00000	780,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		252.00000	201,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,469.00000	1,607,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		35.00000	28,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,440.00000	2,584,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		6.00000	5,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,435.00000	3,580,000	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		317.00000	361,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		783.00000	682,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	2,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,867.00000	7,723,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		14.00000	16,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,880.00000	5,737,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		40.00000	44,000	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,906.00000	3,765,000	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		119.00000	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	13/09/2010	Foreign Exchange Future	9.70	Put		1,985.00000	1,854,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		526.00000	603,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		392.00000	324,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,198.00000	1,330,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		64.00000	51,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,142.00000	2,287,000	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		8.00000	8,000	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,136.00000	3,281,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	2,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,134.00000	4,279,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	2,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,917.00000	7,773,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		13.00000	15,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,929.00000	5,786,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		39.00000	43,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,955.00000	3,814,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		116.00000	129,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,032.00000	1,900,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		503.00000	577,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		419.00000	348,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,154.00000	1,285,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		70.00000	56,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,093.00000	2,237,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		9.00000	8,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,086.00000	3,231,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,084.00000	4,230,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,167.00000	8,022,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		11.00000	13,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,177.00000	6,034,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		34.00000	38,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,200.00000	4,059,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		99.00000	111,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,265.00000	2,132,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		405.00000	462,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		571.00000	483,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		952.00000	1,069,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		118.00000	90,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,849.00000	1,991,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		15.00000	12,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,837.00000	2,982,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,835.00000	3,980,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,367.00000	8,222,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		9.00000	11,000	31.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,375.00000	6,232,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		30.00000	34,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,396.00000	4,255,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		88.00000	98,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,454.00000	2,319,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		344.00000	392,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		710.00000	613,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		811.00000	917,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		177.00000	138,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,657.00000	1,798,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		23.00000	19,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,638.00000	2,783,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,635.00000	3,780,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,517.00000	8,372,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		8.00000	9,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,524.00000	6,380,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		28.00000	31,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,544.00000	4,402,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		80.00000	89,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,596.00000	2,460,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		305.00000	347,000	19.61	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		821.00000	718,000	19.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		715.00000	813,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		231.00000	184,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,516.00000	1,655,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		32.00000	26,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,489.00000	2,634,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		5.00000	5,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,485.00000	3,630,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		153.00000	171,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,619.00000	1,492,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		169.00000	190,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,485.00000	1,361,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		976.00000	867,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		260.00000	296,000	20.23	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,098.00000	984,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		232.00000	263,000	20.70	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.11520	7.96730		18.66	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		18.00000	20,000	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,001.00000	7,855,000	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		37.00000	40,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,020.00000	5,875,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		76.00000	81,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,059.00000	3,916,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		178.00000	194,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,161.00000	2,029,000	23.59	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	13/12/2010	Foreign Exchange Future	7.95	Call		572.00000	642,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		555.00000	477,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,148.00000	1,271,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		131.00000	106,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,036.00000	2,182,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		19.00000	17,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,024.00000	3,171,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		7.00000	6,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,019.00000	4,166,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		385.00000	428,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		968.00000	863,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		18.00000	19,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,051.00000	7,904,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		36.00000	39,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,069.00000	5,924,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		74.00000	80,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,107.00000	3,965,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		174.00000	190,000	23.72	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,207.00000	2,075,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,111.00000	1,231,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		144.00000	116,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,988.00000	2,133,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		21.00000	18,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,974.00000	3,121,000	22.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		7.00000	6,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,969.00000	4,116,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		17.00000	19,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,100.00000	7,954,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		36.00000	38,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,119.00000	5,973,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		73.00000	79,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,156.00000	4,014,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		169.00000	185,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,252.00000	2,120,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		534.00000	597,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		617.00000	532,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,075.00000	1,190,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		158.00000	125,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,940.00000	2,084,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		23.00000	19,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,924.00000	3,072,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		7.00000	7,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,919.00000	4,066,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		17.00000	19,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,150.00000	8,004,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		35.00000	38,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,168.00000	6,023,000	31.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		71.00000	77,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,204.00000	4,062,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		165.00000	181,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,298.00000	2,166,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		517.00000	576,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		650.00000	561,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,040.00000	1,151,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		173.00000	136,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,893.00000	2,035,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		26.00000	20,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,875.00000	3,022,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		8.00000	7,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,869.00000	4,017,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	2,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		553.00000	619,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		586.00000	504,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		17.00000	18,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,200.00000	8,053,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		34.00000	37,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,217.00000	6,072,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		70.00000	76,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,253.00000	4,111,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		161.00000	177,000	24.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,344.00000	2,212,000	24.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		500.00000	557,000	18.79	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		683.00000	592,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,006.00000	1,114,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		189.00000	149,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,846.00000	1,987,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		29.00000	22,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,825.00000	2,972,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		8.00000	7,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,819.00000	3,967,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	2,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		16.00000	18,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,249.00000	8,103,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		34.00000	36,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,267.00000	6,121,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		69.00000	74,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,302.00000	4,159,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		157.00000	172,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,390.00000	2,257,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		483.00000	539,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		716.00000	624,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		972.00000	1,078,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		205.00000	163,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,800.00000	1,940,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		33.00000	25,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,776.00000	2,923,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		9.00000	8,000	21.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,769.00000	3,917,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		16.00000	17,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,299.00000	8,152,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		33.00000	36,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,316.00000	6,171,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		67.00000	73,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,350.00000	4,208,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		153.00000	168,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,436.00000	2,303,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		467.00000	521,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		750.00000	656,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		940.00000	1,043,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		223.00000	178,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,753.00000	1,893,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		36.00000	28,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,726.00000	2,873,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		9.00000	8,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,720.00000	3,867,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	2,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		14.00000	16,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,497.00000	8,351,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		31.00000	33,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,514.00000	6,368,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		62.00000	67,000	28.81	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	12.45	Put		4,545.00000	4,402,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		139.00000	152,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,622.00000	2,487,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		410.00000	457,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		893.00000	792,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		818.00000	912,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		301.00000	247,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,571.00000	1,707,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		54.00000	42,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,528.00000	2,675,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		11.00000	10,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,520.00000	3,668,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	3,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		14.00000	16,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,447.00000	8,301,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		31.00000	34,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,464.00000	6,319,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		63.00000	68,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,496.00000	4,353,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		142.00000	156,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,575.00000	2,441,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		424.00000	472,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		857.00000	757,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		847.00000	943,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		280.00000	228,000	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	6.40	Call		1,616.00000	1,753,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		49.00000	38,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,578.00000	2,725,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		11.00000	10,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,570.00000	3,718,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	3,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		373.00000	415,000	19.99	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,006.00000	900,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		14.00000	15,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,547.00000	8,400,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		30.00000	32,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,563.00000	6,417,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		61.00000	66,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,594.00000	4,451,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		136.00000	148,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,669.00000	2,533,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		397.00000	442,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		930.00000	827,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		790.00000	881,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		323.00000	266,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,527.00000	1,662,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		60.00000	47,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,479.00000	2,626,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		12.00000	11,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,471.00000	3,618,000	25.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		4.00000	3,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		452.00000	504,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		785.00000	689,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		19.00000	20,000	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,902.00000	7,755,000	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		38.00000	41,000	30.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,921.00000	5,776,000	30.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		79.00000	84,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,962.00000	3,819,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		187.00000	204,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,070.00000	1,939,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		615.00000	689,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		498.00000	424,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,229.00000	1,355,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		112.00000	90,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,134.00000	2,280,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		17.00000	15,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,123.00000	3,270,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		6.00000	5,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,118.00000	4,266,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		19.00000	20,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,952.00000	7,805,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		38.00000	40,000	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,971.00000	5,825,000	31.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		77.00000	83,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,010.00000	3,868,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		183.00000	199,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,116.00000	1,984,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		593.00000	665,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		526.00000	450,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,188.00000	1,313,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		121.00000	98,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,085.00000	2,231,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		18.00000	16,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,073.00000	3,220,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		6.00000	5,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,068.00000	4,216,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		15.00000	17,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,348.00000	8,202,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		32.00000	35,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,365.00000	6,220,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		66.00000	71,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,399.00000	4,256,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		149.00000	163,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,482.00000	2,348,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		908.00000	1,009,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		241.00000	194,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,707.00000	1,846,000	17.35	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	13/12/2010	Foreign Exchange Future	6.30	Put		40.00000	31,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,677.00000	2,824,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		10.00000	9,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,670.00000	3,817,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		3.00000	2,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		15.00000	16,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,398.00000	8,251,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		32.00000	34,000	31.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,415.00000	6,269,000	31.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		65.00000	70,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,448.00000	4,305,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		146.00000	159,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,529.00000	2,394,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		438.00000	488,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		821.00000	723,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		877.00000	976,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		260.00000	211,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,662.00000	1,799,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		45.00000	34,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,627.00000	2,774,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		10.00000	9,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,620.00000	3,767,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		3.00000	2,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		25.00000	26,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,108.00000	6,961,000	32.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		50.00000	53,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,133.00000	4,988,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		106.00000	115,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,189.00000	3,050,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		285.00000	315,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,368.00000	1,250,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,917.00000	5,065,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,410.00000	1,291,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		277.00000	306,000	21.32	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.40780	12.27190		15.19	5,670,364.60	457	13,249.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,728.00000	9,592,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,728.00000	7,592,000	36.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,728.00000	5,592,000	30.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		1.00000	2,000	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,729.00000	3,594,000	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		25.00000	29,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,753.00000	1,621,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		95.00000	117,000	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		823.00000	709,000	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		433.00000	526,000	14.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		161.00000	118,000	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,282.00000	1,416,000	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		10.00000	8,000	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,274.00000	2,409,000	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2.00000	1,000	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,878.00000	9,742,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,878.00000	7,742,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,878.00000	5,742,000	30.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,879.00000	3,743,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		21.00000	24,000	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,899.00000	1,766,000	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		76.00000	94,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		954.00000	836,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		344.00000	426,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		222.00000	168,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,135.00000	1,269,000	16.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		13.00000	11,000	16.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,124.00000	2,260,000	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2.00000	2,000	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,828.00000	9,692,000	37.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,828.00000	7,692,000	36.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,828.00000	5,692,000	30.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,829.00000	3,693,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		22.00000	26,000	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,850.00000	1,718,000	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		82.00000	101,000	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		910.00000	793,000	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		372.00000	458,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		200.00000	150,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,184.00000	1,318,000	16.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		12.00000	10,000	16.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,174.00000	2,310,000	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2.00000	2,000	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,122.00000	3,258,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,228.00000	9,092,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,228.00000	7,092,000	34.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,078.00000	8,942,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	34.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,078.00000	6,942,000	34.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,078.00000	4,942,000	28.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		3.00000	4,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,081.00000	2,946,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		57.00000	70,000	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,135.00000	1,012,000	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		252.00000	312,000	15.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		330.00000	254,000	15.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		946.00000	1,074,000	14.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		24.00000	16,000	14.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,925.00000	2,061,000	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		3.00000	3,000	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,922.00000	3,058,000	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,928.00000	8,792,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,928.00000	6,792,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,928.00000	4,792,000	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		4.00000	5,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,932.00000	2,797,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		71.00000	87,000	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		999.00000	879,000	18.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		317.00000	395,000	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		245.00000	187,000	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,087.00000	1,220,000	15.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		15.00000	12,000	15.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,074.00000	2,210,000	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2.00000	2,000	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,072.00000	3,208,000	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,978.00000	8,842,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	34.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,978.00000	6,842,000	34.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,978.00000	4,842,000	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		4.00000	5,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,982.00000	2,847,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		66.00000	81,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,044.00000	923,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		292.00000	366,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		270.00000	208,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,038.00000	1,171,000	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		16.00000	13,000	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,025.00000	2,160,000	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		3.00000	2,000	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,022.00000	3,158,000	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	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,128.00000	8,992,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,128.00000	6,992,000	34.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,128.00000	4,992,000	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		3.00000	4,000	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,131.00000	2,996,000	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		53.00000	65,000	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,181.00000	1,057,000	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		233.00000	288,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		361.00000	280,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		901.00000	1,026,000	14.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		29.00000	18,000	14.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,875.00000	2,011,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3.00000	3,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,872.00000	3,008,000	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,378.00000	9,242,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	35.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,378.00000	7,242,000	35.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,528.00000	9,392,000	37.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,528.00000	7,392,000	35.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,778.00000	9,642,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,778.00000	7,642,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,778.00000	5,642,000	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,779.00000	3,643,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		88.00000	109,000	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		866.00000	751,000	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		402.00000	491,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		180.00000	133,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,233.00000	1,367,000	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		11.00000	9,000	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,224.00000	2,359,000	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2.00000	1,000	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,678.00000	9,542,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,678.00000	7,542,000	36.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,628.00000	9,492,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.28	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	19.90	Put		7,628.00000	7,492,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,578.00000	9,442,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,578.00000	7,442,000	36.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,478.00000	9,342,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	35.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,478.00000	7,342,000	35.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,328.00000	9,192,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,328.00000	7,192,000	35.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,278.00000	9,142,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	35.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,278.00000	7,142,000	35.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,178.00000	9,042,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,178.00000	7,042,000	34.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,178.00000	5,042,000	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		3.00000	3,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,181.00000	3,045,000	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	13.45	Call		50.00000	61,000	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,228.00000	1,103,000	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		217.00000	267,000	15.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		395.00000	309,000	15.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		856.00000	979,000	14.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		34.00000	21,000	14.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,826.00000	1,961,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		4.00000	3,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,823.00000	2,958,000	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,028.00000	8,892,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	34.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,028.00000	6,892,000	34.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,028.00000	4,892,000	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,029.00000	3,893,000	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		4.00000	4,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,032.00000	2,896,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		17.00000	20,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,045.00000	1,912,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		61.00000	75,000	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,089.00000	967,000	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		271.00000	339,000	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		299.00000	231,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		992.00000	1,122,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		20.00000	14,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,975.00000	2,110,000	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		3.00000	2,000	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,972.00000	3,108,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		23.00000	28,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,801.00000	1,670,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,628.00000	5,492,000	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	1,000	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,628.00000	4,493,000	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		1.00000	2,000	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,629.00000	3,494,000	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		7.00000	8,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,635.00000	2,500,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		28.00000	33,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,656.00000	1,525,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		110.00000	136,000	17.02	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		738.00000	628,000	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		499.00000	599,000	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		127.00000	91,000	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,380.00000	1,515,000	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		8.00000	7,000	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,373.00000	2,509,000	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,378.00000	5,242,000	29.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	26.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,379.00000	4,243,000	26.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		2.00000	3,000	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,380.00000	3,245,000	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		10.00000	12,000	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,388.00000	2,254,000	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		38.00000	46,000	19.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,416.00000	1,288,000	19.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		160.00000	198,000	16.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		538.00000	440,000	16.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		686.00000	801,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		64.00000	43,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,627.00000	1,762,000	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		5.00000	4,000	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,623.00000	2,759,000	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,478.00000	5,342,000	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,479.00000	4,343,000	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	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	15.75	Put		3,480.00000	3,344,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		8.00000	10,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,486.00000	2,352,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		34.00000	40,000	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,512.00000	1,382,000	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		138.00000	170,000	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		616.00000	512,000	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		608.00000	717,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		86.00000	59,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,528.00000	1,663,000	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		6.00000	5,000	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,523.00000	2,659,000	23.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	23.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,278.00000	5,142,000	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,279.00000	4,143,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		2.00000	3,000	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,280.00000	3,145,000	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		11.00000	14,000	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,289.00000	2,156,000	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		44.00000	53,000	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,322.00000	1,195,000	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		186.00000	230,000	15.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		464.00000	372,000	15.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		769.00000	889,000	14.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		47.00000	31,000	14.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,726.00000	1,862,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		4.00000	4,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,723.00000	2,858,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	0,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,578.00000	5,442,000	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,579.00000	4,443,000	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,580.00000	3,444,000	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		7.00000	9,000	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,585.00000	2,451,000	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		30.00000	35,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,608.00000	1,477,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		118.00000	146,000	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		696.00000	588,000	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		534.00000	637,000	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		112.00000	79,000	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,430.00000	1,564,000	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		8.00000	6,000	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,423.00000	2,559,000	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.09	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	17.95	Put		5,678.00000	5,542,000	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	1,000	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,678.00000	4,543,000	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		1.00000	2,000	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,679.00000	3,544,000	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		6.00000	8,000	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,684.00000	2,550,000	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		26.00000	31,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,704.00000	1,573,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		102.00000	126,000	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		780.00000	668,000	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		465.00000	562,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		143.00000	104,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,331.00000	1,465,000	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		9.00000	7,000	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,323.00000	2,459,000	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,528.00000	5,392,000	29.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	1,000	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,529.00000	4,393,000	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,530.00000	3,394,000	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		8.00000	10,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,536.00000	2,402,000	23.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		31.00000	38,000	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,559.00000	1,430,000	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		128.00000	158,000	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		656.00000	550,000	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		570.00000	676,000	14.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		98.00000	68,000	14.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,479.00000	1,614,000	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		7.00000	6,000	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,473.00000	2,609,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,428.00000	5,292,000	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,429.00000	4,293,000	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,430.00000	3,294,000	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		9.00000	11,000	23.01	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,437.00000	2,303,000	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		36.00000	43,000	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,464.00000	1,335,000	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		148.00000	184,000	16.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		576.00000	476,000	16.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		647.00000	759,000	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		75.00000	51,000	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,578.00000	1,713,000	18.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		6.00000	5,000	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,573.00000	2,709,000	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,328.00000	5,192,000	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,329.00000	4,193,000	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		2.00000	3,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,330.00000	3,195,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		11.00000	13,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,339.00000	2,205,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		41.00000	49,000	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,369.00000	1,241,000	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		173.00000	213,000	15.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		501.00000	405,000	15.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		727.00000	845,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		55.00000	37,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,677.00000	1,812,000	19.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		5.00000	4,000	19.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,673.00000	2,809,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,228.00000	5,092,000	28.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,229.00000	4,093,000	26.11	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	15.50	Call		3.00000	3,000	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,231.00000	3,095,000	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		12.00000	16,000	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,240.00000	2,108,000	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		201.00000	248,000	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		429.00000	340,000	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		812.00000	934,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		40.00000	26,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,776.00000	1,911,000	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		4.00000	3,000	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,773.00000	2,908,000	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		47.00000	57,000	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,275.00000	1,149,000	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,328.00000	8,192,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,328.00000	6,192,000	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,672.00000	3,808,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,228.00000	8,092,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,228.00000	6,092,000	31.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,772.00000	3,908,000	26.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,278.00000	8,142,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,278.00000	6,142,000	31.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,722.00000	3,858,000	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,528.00000	8,392,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,528.00000	6,392,000	32.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,472.00000	3,608,000	25.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,628.00000	8,492,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,628.00000	6,492,000	32.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,372.00000	3,508,000	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,578.00000	8,442,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,578.00000	6,442,000	32.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,422.00000	3,558,000	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	25.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,678.00000	8,542,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,678.00000	6,542,000	33.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,322.00000	3,458,000	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,828.00000	8,692,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,828.00000	6,692,000	33.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,828.00000	4,692,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		5.00000	6,000	23.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,833.00000	2,698,000	23.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,172.00000	3,308,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,878.00000	8,742,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,878.00000	6,742,000	33.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	27.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,878.00000	4,742,000	27.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		4.00000	6,000	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,882.00000	2,748,000	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,778.00000	8,642,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,778.00000	6,642,000	33.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,778.00000	4,642,000	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		5.00000	7,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,783.00000	2,649,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,222.00000	3,358,000	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,078.00000	7,942,000	37.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,078.00000	5,942,000	31.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,079.00000	3,943,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		16.00000	19,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,094.00000	1,961,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,922.00000	4,058,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,322.00000	4,458,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,272.00000	3,408,000	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,272.00000	4,408,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	7.85	Call		4,422.00000	4,558,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,222.00000	4,358,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,378.00000	8,242,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,378.00000	6,242,000	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,622.00000	3,758,000	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,122.00000	4,258,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,928.00000	7,792,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,928.00000	5,792,000	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,929.00000	3,793,000	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		19.00000	23,000	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,947.00000	1,815,000	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,072.00000	4,208,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,178.00000	8,042,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,178.00000	6,042,000	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,179.00000	4,043,000	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		13.00000	17,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,191.00000	2,059,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,822.00000	3,958,000	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,428.00000	8,292,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,428.00000	6,292,000	32.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,572.00000	3,708,000	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,128.00000	7,992,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,128.00000	5,992,000	31.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,129.00000	3,993,000	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		14.00000	18,000	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,142.00000	2,010,000	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,872.00000	4,008,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,478.00000	8,342,000	37.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,478.00000	6,342,000	32.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,522.00000	3,658,000	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.61840	12.47940		15.96	3,154,600.00	250	12,353.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,571.00000	9,432,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		2.00000	2,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,573.00000	7,434,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,871.00000	9,732,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	2,000	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,873.00000	7,734,000	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,372.00000	9,233,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		3.00000	3,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,374.00000	7,235,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		10.00000	11,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,381.00000	5,243,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		54.00000	58,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,425.00000	3,290,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,222.00000	9,083,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	3,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,224.00000	7,085,000	26.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		11.00000	13,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,232.00000	5,095,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		59.00000	64,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,280.00000	3,146,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,122.00000	8,983,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	3,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,124.00000	6,985,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		221.00000	242,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,342.00000	1,224,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		461.00000	512,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		582.00000	494,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,907.00000	2,040,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		28.00000	22,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,889.00000	3,027,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		10.00000	9,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,922.00000	8,783,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		3.00000	3,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,924.00000	6,785,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,972.00000	8,833,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	3,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,974.00000	6,835,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		518.00000	583,000	15.80	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		489.00000	415,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,140.00000	1,258,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		111.00000	90,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,051.00000	2,187,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		22.00000	19,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,037.00000	3,175,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		8.00000	7,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,422.00000	9,283,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		9.00000	10,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,430.00000	5,292,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		53.00000	57,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,474.00000	3,339,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,621.00000	9,482,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		2.00000	2,000	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,623.00000	7,484,000	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		7.00000	8,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,628.00000	5,490,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,771.00000	9,632,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	2,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,773.00000	7,634,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		615.00000	690,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		386.00000	322,000	15.59	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	11.25	Call		1,311.00000	1,434,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		82.00000	66,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,247.00000	2,384,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		18.00000	16,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,821.00000	9,682,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	2,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,823.00000	7,684,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,268.00000	1,390,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		89.00000	72,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,198.00000	2,335,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		19.00000	17,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,721.00000	9,582,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		2.00000	2,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,723.00000	7,584,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		150.00000	163,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,871.00000	1,745,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		293.00000	323,000	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,014.00000	905,000	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		642.00000	719,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		363.00000	301,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,355.00000	1,479,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		76.00000	61,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,296.00000	2,433,000	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	14/06/2010	Foreign Exchange Future	10.20	Put		17.00000	15,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,671.00000	9,532,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		7.00000	8,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,678.00000	5,540,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		46.00000	49,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,717.00000	3,581,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,521.00000	9,383,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		2.00000	2,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,523.00000	7,384,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,471.00000	9,333,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		2.00000	3,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,473.00000	7,335,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		9.00000	10,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,480.00000	5,342,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		51.00000	55,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,522.00000	3,387,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,322.00000	9,183,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	3,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,324.00000	7,185,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		10.00000	12,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,331.00000	5,194,000	25.06	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	15.80	Call		56.00000	60,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,377.00000	3,242,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		884.00000	981,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		205.00000	163,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,719.00000	1,850,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		40.00000	32,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,691.00000	2,828,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		12.00000	10,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,272.00000	9,133,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	3,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,274.00000	7,135,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,172.00000	9,033,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	3,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,174.00000	7,035,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		213.00000	234,000	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,384.00000	1,266,000	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		989.00000	1,092,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		160.00000	124,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,860.00000	1,992,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		31.00000	24,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,072.00000	8,933,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	3,000	26.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,074.00000	6,935,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		8.00000	9,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,579.00000	5,441,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		22.00000	25,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,593.00000	4,457,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		49.00000	52,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,620.00000	3,484,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		87.00000	95,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,658.00000	2,527,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		229.00000	251,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,300.00000	1,183,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		479.00000	535,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		550.00000	467,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,063.00000	1,173,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		134.00000	105,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,955.00000	2,089,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		26.00000	21,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,938.00000	3,076,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		9.00000	8,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		146.00000	158,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,917.00000	1,790,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		5.00000	5,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,126.00000	5,987,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		34.00000	39,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,155.00000	4,021,000	25.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		62.00000	68,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,183.00000	3,050,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		697.00000	779,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		318.00000	261,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,444.00000	1,570,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		65.00000	52,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	5,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,026.00000	5,887,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		340.00000	376,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		861.00000	758,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		756.00000	843,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		277.00000	225,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,534.00000	1,662,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		55.00000	44,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,493.00000	2,631,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		14.00000	13,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		7.00000	8,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,728.00000	5,590,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		19.00000	22,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,740.00000	4,604,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		45.00000	48,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,766.00000	3,630,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		79.00000	86,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,800.00000	2,668,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		206.00000	226,000	18.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,427.00000	1,308,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		426.00000	473,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		647.00000	555,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		953.00000	1,054,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		174.00000	136,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,813.00000	1,945,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		34.00000	27,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,790.00000	2,928,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		11.00000	10,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		851.00000	945,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		222.00000	177,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,672.00000	1,802,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		43.00000	34,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,641.00000	2,779,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		12.00000	11,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		12.00000	14,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,183.00000	5,046,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		33.00000	37,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,204.00000	4,069,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		304.00000	335,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		975.00000	867,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		669.00000	749,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		340.00000	281,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,345.00000	2,482,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		16.00000	14,000	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
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		5.00000	5,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,076.00000	5,937,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		36.00000	40,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,107.00000	3,972,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		64.00000	70,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,135.00000	3,002,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		164.00000	179,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,735.00000	1,611,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		327.00000	362,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		898.00000	794,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		726.00000	811,000	15.38	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		297.00000	243,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,489.00000	1,616,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		60.00000	48,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,444.00000	2,581,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		15.00000	13,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		5.00000	6,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,976.00000	5,838,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		15.00000	17,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,986.00000	4,849,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		39.00000	42,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,010.00000	3,874,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		68.00000	74,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,039.00000	2,906,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		352.00000	390,000	16.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		823.00000	722,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		787.00000	876,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		258.00000	208,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,580.00000	1,709,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		51.00000	41,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,542.00000	2,680,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		13.00000	12,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		366.00000	405,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		787.00000	687,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		819.00000	910,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		240.00000	192,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,592.00000	2,729,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		13.00000	11,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		6.00000	7,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,777.00000	5,639,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		18.00000	21,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,789.00000	4,653,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		44.00000	47,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,815.00000	3,679,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		77.00000	84,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,848.00000	2,716,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		410.00000	455,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		681.00000	587,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		919.00000	1,017,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		190.00000	149,000	15.06	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	10.75	Call		1,766.00000	1,897,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		37.00000	29,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,740.00000	2,878,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		11.00000	10,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		200.00000	218,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,471.00000	1,350,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		8.00000	9,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,529.00000	5,391,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		23.00000	27,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,544.00000	4,409,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		50.00000	54,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,571.00000	3,436,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		90.00000	98,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,611.00000	2,480,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		245.00000	269,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,216.00000	1,101,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		11.00000	12,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,282.00000	5,144,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		30.00000	34,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,301.00000	4,166,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		57.00000	62,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,328.00000	3,194,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		106.00000	116,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,377.00000	2,248,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		282.00000	311,000	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,053.00000	943,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		13.00000	15,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,084.00000	4,947,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,225.00000	1,346,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		96.00000	78,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,149.00000	2,285,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		20.00000	17,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,136.00000	3,274,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		7.00000	6,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		15.00000	18,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,936.00000	4,800,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		40.00000	43,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,961.00000	3,825,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		133.00000	144,000	20.90	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,054.00000	1,926,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,182.00000	1,302,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		103.00000	84,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,100.00000	2,236,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		21.00000	18,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		38.00000	41,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,059.00000	3,923,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		66.00000	72,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,087.00000	2,954,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		125.00000	136,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,146.00000	2,018,000	21.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		237.00000	260,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,258.00000	1,142,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		498.00000	559,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		519.00000	441,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,101.00000	1,216,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		122.00000	98,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,003.00000	2,138,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		24.00000	20,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,988.00000	3,126,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		9.00000	8,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		2.00000	3,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,423.00000	7,285,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		5.00000	6,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,926.00000	5,788,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		25.00000	29,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,446.00000	4,311,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		70.00000	76,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,991.00000	2,858,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		181.00000	197,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,602.00000	1,479,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		541.00000	609,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		462.00000	391,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,626.00000	1,756,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		47.00000	38,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,087.00000	3,225,000	21.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		8.00000	7,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,580.00000	4,719,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		170.00000	185,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,691.00000	1,567,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	2,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,673.00000	7,534,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		4.00000	5,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,175.00000	6,037,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		20.00000	23,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,691.00000	4,555,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		61.00000	66,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,232.00000	3,098,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		155.00000	168,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,826.00000	1,700,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		443.00000	492,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		614.00000	524,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,399.00000	1,525,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		70.00000	57,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,839.00000	2,977,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		10.00000	9,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,330.00000	4,469,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	2,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,123.00000	7,984,000	27.71	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	19.10	Call		4.00000	4,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,625.00000	6,486,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		12.00000	14,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,133.00000	4,996,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		47.00000	51,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,668.00000	3,533,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		117.00000	128,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,238.00000	2,110,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		315.00000	348,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		936.00000	830,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,026.00000	1,131,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		147.00000	113,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,394.00000	2,532,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		15.00000	14,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,882.00000	4,021,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	3,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	7,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,827.00000	5,689,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		17.00000	20,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,838.00000	4,702,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		43.00000	46,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,864.00000	3,728,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		75.00000	81,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,896.00000	2,763,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		141.00000	153,000	20.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,962.00000	1,835,000	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		193.00000	211,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,514.00000	1,393,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		272.00000	300,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,093.00000	982,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		395.00000	438,000	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		716.00000	620,000	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		590.00000	662,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		411.00000	344,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		159.00000	173,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,780.00000	1,655,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	6,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,877.00000	5,738,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		16.00000	19,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,887.00000	4,751,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		41.00000	44,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,912.00000	3,776,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		72.00000	79,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,943.00000	2,811,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		187.00000	204,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,558.00000	1,436,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		263.00000	289,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,134.00000	1,021,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		380.00000	421,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		751.00000	653,000	16.65	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	12.35	Call		565.00000	635,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		436.00000	367,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		175.00000	191,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,646.00000	1,523,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		14.00000	16,000	25.13	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,035.00000	4,898,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		254.00000	279,000	18.16	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,175.00000	1,061,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		137.00000	148,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,008.00000	1,880,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	2,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,322.00000	8,184,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		4.00000	4,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,325.00000	6,186,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		28.00000	32,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,349.00000	4,214,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		102.00000	112,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,423.00000	2,294,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,683.00000	3,821,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	3,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	2,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,223.00000	8,084,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		4.00000	5,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,225.00000	6,087,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		31.00000	36,000	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	16.70	Put		4,252.00000	4,118,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		109.00000	120,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,330.00000	2,202,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,782.00000	3,921,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	2,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,273.00000	8,134,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		4.00000	4,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,275.00000	6,136,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,733.00000	3,871,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	3,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,522.00000	8,383,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	4,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,525.00000	6,386,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,484.00000	3,622,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		5.00000	4,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,622.00000	8,483,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		21.00000	24,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,642.00000	4,506,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		84.00000	92,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,705.00000	2,574,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,385.00000	3,523,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		6.00000	5,000	22.06	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	21.05	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,572.00000	8,433,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		4.00000	4,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,575.00000	6,436,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,434.00000	3,573,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		5.00000	5,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,672.00000	8,533,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		3.00000	4,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,674.00000	6,536,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		82.00000	89,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,753.00000	2,621,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,335.00000	3,473,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		6.00000	5,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,822.00000	8,683,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		3.00000	3,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,824.00000	6,685,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,186.00000	3,324,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		7.00000	6,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,872.00000	8,733,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		3.00000	3,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,874.00000	6,735,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	1,000	27.71	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	21.25	Put		8,772.00000	8,633,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		3.00000	3,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,774.00000	6,635,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,236.00000	3,374,000	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		7.00000	6,000	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	2,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,073.00000	7,934,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		121.00000	132,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,192.00000	2,064,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,932.00000	4,070,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	2,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,285.00000	3,423,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		6.00000	5,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,281.00000	4,419,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	1,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,430.00000	4,569,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,231.00000	4,369,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		2.00000	1,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	2,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,372.00000	8,234,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		4.00000	4,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,375.00000	6,236,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		27.00000	31,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,398.00000	4,263,000	25.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		99.00000	108,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,470.00000	2,340,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,633.00000	3,772,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	4,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	2,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,173.00000	8,034,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		113.00000	124,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,284.00000	2,156,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,832.00000	3,971,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		3.00000	3,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,131.00000	4,270,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	2,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,923.00000	7,784,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,081.00000	4,220,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,422.00000	8,283,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		4.00000	4,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,425.00000	6,286,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		96.00000	105,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,517.00000	2,387,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,583.00000	3,722,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	4,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	1,000	27.71	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	21.50	Put		9,022.00000	8,883,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	3,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,024.00000	6,885,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,472.00000	8,333,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	4,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,475.00000	6,336,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		24.00000	28,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,495.00000	4,360,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		93.00000	101,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,564.00000	2,433,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,534.00000	3,672,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		5.00000	4,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,722.00000	8,583,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		3.00000	4,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,724.00000	6,586,000	25.72	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.82760	12.68520		16.59	0.00	0	1,086.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		669.00000	743,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		714.00000	645,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		646.00000	719,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		741.00000	671,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		692.00000	768,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		687.00000	620,000	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			0.08540	0.08250		22.81	0.00	0	1,364.00
¥ / R	On	15/03/2010	0.08	Call		431.00000	632,000	22.81	0.00	0	0.00
¥ / R	On	15/03/2010	0.08	Put		181.00000	92,000	22.81	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Call		116.00000	179,000	27.55	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Put		866.00000	639,000	27.55	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Call		1,260.00000	1,547,000	26.87	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Put		10.00000	7,000	26.87	0.00	0	0.00
¥ / R	On	14/06/2010			0.08700	0.08400		27.17	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Call		718.00000	908,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		318.00000	208,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		356.00000	458,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		956.00000	758,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,439.00000	1,721,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		39.00000	21,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010			10.88090	10.67150		14.84	8,857,052.60	814	21,546.00
€ / R	On	15/03/2010	19.65	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	19.65	Put		8,979.00000	8,769,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	17.65	Call		0.00000	0,000	35.24	0.00	0	0.00
€ / R	On	15/03/2010	17.65	Put		6,979.00000	6,769,000	35.24	0.00	0	0.00
€ / R	On	15/03/2010	15.65	Call		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	15/03/2010	15.65	Put		4,979.00000	4,769,000	28.88	0.00	0	0.00
€ / R	On	15/03/2010	13.65	Call		1.00000	2,000	23.25	0.00	0	0.00
€ / R	On	15/03/2010	13.65	Put		2,980.00000	2,771,000	23.25	0.00	0	0.00
€ / R	On	15/03/2010	11.65	Call		35.00000	57,000	17.35	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	11.65	Put		1,014.00000	826,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		247.00000	371,000	14.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		226.00000	140,000	14.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,029.00000	1,236,000	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		8.00000	5,000	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,022.00000	2,231,000	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,022.00000	3,231,000	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,000	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,229.00000	9,019,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,229.00000	7,019,000	35.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,329.00000	9,119,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,329.00000	7,119,000	36.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,079.00000	8,869,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	35.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,079.00000	6,869,000	35.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		6.00000	10,000	20.53	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,935.00000	1,729,000	20.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,879.00000	8,669,000	38.10	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	17.55	Call		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,879.00000	6,669,000	35.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,879.00000	4,669,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	2,000	23.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,880.00000	2,671,000	23.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		43.00000	68,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		922.00000	737,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		301.00000	438,000	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		180.00000	107,000	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,128.00000	1,335,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		7.00000	4,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,122.00000	2,331,000	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,122.00000	3,331,000	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,729.00000	8,519,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,729.00000	6,519,000	34.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,729.00000	4,519,000	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		2.00000	3,000	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,731.00000	2,522,000	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		58.00000	91,000	16.51	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	11.40	Put		787.00000	610,000	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		394.00000	549,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		123.00000	68,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,276.00000	1,484,000	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		5.00000	3,000	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,272.00000	2,481,000	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,272.00000	3,481,000	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,779.00000	8,569,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,779.00000	6,569,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	28.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,779.00000	4,569,000	28.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	2,000	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,780.00000	2,571,000	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		52.00000	83,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		831.00000	652,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		361.00000	510,000	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		140.00000	79,000	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,226.00000	1,434,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		5.00000	3,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,222.00000	2,431,000	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	20.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,222.00000	3,431,000	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,129.00000	8,919,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	35.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,129.00000	6,919,000	35.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,379.00000	9,169,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	36.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,379.00000	7,169,000	36.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,429.00000	9,219,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	36.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,429.00000	7,219,000	36.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,279.00000	9,069,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,279.00000	7,069,000	35.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,179.00000	8,969,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,179.00000	6,969,000	35.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,029.00000	8,819,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	35.35	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	17.70	Put		7,029.00000	6,819,000	35.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,929.00000	8,719,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,929.00000	6,719,000	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,929.00000	4,719,000	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	2,000	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,930.00000	2,721,000	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		39.00000	62,000	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		968.00000	781,000	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		273.00000	404,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		202.00000	123,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,078.00000	1,285,000	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		7.00000	4,000	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,072.00000	2,281,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,072.00000	3,281,000	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,829.00000	8,619,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,829.00000	6,619,000	34.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,679.00000	8,469,000	38.10	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	17.35	Call		0.00000	0,000	34.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,679.00000	6,469,000	34.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,679.00000	4,469,000	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	1,000	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,679.00000	3,470,000	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		2.00000	3,000	22.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,681.00000	2,472,000	22.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		10.00000	16,000	19.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,689.00000	1,485,000	19.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		64.00000	101,000	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		743.00000	570,000	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		428.00000	588,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		107.00000	57,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,325.00000	1,534,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	3,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,322.00000	2,531,000	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,322.00000	3,531,000	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,829.00000	4,619,000	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,829.00000	3,619,000	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	2,000	22.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,830.00000	2,621,000	22.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		7.00000	12,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,836.00000	1,631,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		47.00000	75,000	16.85	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		876.00000	694,000	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		330.00000	473,000	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		159.00000	92,000	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,177.00000	1,385,000	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		6.00000	4,000	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,172.00000	2,381,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,172.00000	3,381,000	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,029.00000	4,819,000	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,029.00000	3,819,000	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	2,000	23.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,030.00000	2,821,000	23.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		5.00000	9,000	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,034.00000	1,828,000	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		32.00000	51,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,061.00000	870,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		226.00000	341,000	14.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		255.00000	160,000	14.73	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	9.70	Call		981.00000	1,187,000	15.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		10.00000	6,000	15.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,972.00000	2,181,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,972.00000	3,181,000	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,079.00000	4,869,000	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,079.00000	3,869,000	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,080.00000	2,870,000	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		5.00000	8,000	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,084.00000	1,877,000	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		29.00000	47,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,108.00000	916,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		205.00000	311,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		284.00000	180,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		934.00000	1,137,000	15.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		13.00000	6,000	15.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,923.00000	2,131,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,922.00000	3,131,000	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.00	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	15.95	Put		5,279.00000	5,069,000	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,279.00000	4,069,000	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,280.00000	3,070,000	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		3.00000	6,000	21.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,282.00000	2,075,000	21.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		20.00000	32,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,299.00000	1,101,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		140.00000	214,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		419.00000	283,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		750.00000	942,000	14.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		29.00000	11,000	14.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,723.00000	1,932,000	20.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	1,000	20.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,722.00000	2,931,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,329.00000	5,119,000	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,329.00000	4,119,000	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,330.00000	3,120,000	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		3.00000	5,000	21.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,332.00000	2,124,000	21.76	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	12.00	Call		18.00000	29,000	18.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,347.00000	1,148,000	18.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		127.00000	195,000	15.17	2,925.00	15	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		456.00000	314,000	15.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		706.00000	895,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		35.00000	14,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,673.00000	1,882,000	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	1,000	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,672.00000	2,881,000	21.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	21.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,179.00000	4,969,000	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,179.00000	3,969,000	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,180.00000	2,970,000	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		4.00000	7,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,183.00000	1,976,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		24.00000	39,000	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,203.00000	1,008,000	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		170.00000	258,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		349.00000	227,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		840.00000	1,039,000	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		19.00000	8,000	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,823.00000	2,032,000	20.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	1,000	20.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,822.00000	3,031,000	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,129.00000	4,919,000	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,129.00000	3,919,000	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	23.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,130.00000	2,920,000	23.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		4.00000	7,000	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,133.00000	1,926,000	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		26.00000	43,000	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,155.00000	962,000	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		187.00000	284,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		316.00000	203,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		887.00000	1,088,000	14.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		16.00000	7,000	14.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,873.00000	2,082,000	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	1,000	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,872.00000	3,081,000	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,229.00000	5,019,000	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	26.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,229.00000	4,019,000	26.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,230.00000	3,020,000	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		4.00000	6,000	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,233.00000	2,025,000	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		22.00000	35,000	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,251.00000	1,054,000	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		154.00000	234,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		383.00000	253,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		795.00000	990,000	14.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		24.00000	9,000	14.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,773.00000	1,982,000	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	1,000	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,772.00000	2,981,000	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,479.00000	5,269,000	30.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	27.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,479.00000	4,269,000	27.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	1,000	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,479.00000	3,270,000	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		2.00000	4,000	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,481.00000	2,273,000	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		14.00000	22,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,493.00000	1,291,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		95.00000	147,000	15.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		574.00000	416,000	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		579.00000	758,000	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		58.00000	27,000	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,524.00000	1,733,000	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	2,000	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,522.00000	2,731,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,379.00000	5,169,000	30.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,379.00000	4,169,000	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,380.00000	3,170,000	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		3.00000	5,000	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,382.00000	2,174,000	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		17.00000	27,000	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,396.00000	1,196,000	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		115.00000	178,000	15.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		494.00000	347,000	15.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		662.00000	849,000	14.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		41.00000	18,000	14.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,624.00000	1,832,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	1,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,622.00000	2,831,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	21.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,429.00000	5,219,000	30.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,429.00000	4,219,000	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,430.00000	3,220,000	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		3.00000	4,000	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,432.00000	2,223,000	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		105.00000	162,000	15.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		534.00000	381,000	15.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		620.00000	803,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		49.00000	22,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,574.00000	1,783,000	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	2,000	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,572.00000	2,781,000	21.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,000	21.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,529.00000	5,319,000	30.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	27.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,529.00000	4,319,000	27.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	1,000	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,529.00000	3,320,000	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		2.00000	4,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,531.00000	2,323,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		13.00000	20,000	19.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,542.00000	1,339,000	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		86.00000	134,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		615.00000	453,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		539.00000	714,000	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		68.00000	33,000	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,474.00000	1,683,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	2,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,472.00000	2,681,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,579.00000	5,369,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,579.00000	4,369,000	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	1,000	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,579.00000	3,370,000	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		2.00000	3,000	22.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,581.00000	2,372,000	22.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		11.00000	19,000	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,590.00000	1,388,000	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		78.00000	122,000	16.01	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		657.00000	491,000	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		501.00000	671,000	14.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		80.00000	40,000	14.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,425.00000	1,633,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		4.00000	2,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,422.00000	2,631,000	21.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	21.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		15.00000	24,000	18.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,444.00000	1,243,000	18.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,479.00000	8,269,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	34.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,479.00000	6,269,000	34.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,522.00000	3,731,000	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,629.00000	8,419,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,629.00000	6,419,000	34.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,629.00000	4,419,000	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		2.00000	3,000	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,631.00000	2,422,000	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		70.00000	111,000	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		699.00000	530,000	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		464.00000	629,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		93.00000	48,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,375.00000	1,583,000	18.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	2,000	18.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,372.00000	2,581,000	21.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,372.00000	3,581,000	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,579.00000	8,369,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	34.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,579.00000	6,369,000	34.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,422.00000	3,631,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,429.00000	8,219,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	33.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,429.00000	6,219,000	33.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,572.00000	3,781,000	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,529.00000	8,319,000	38.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,529.00000	6,319,000	34.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,472.00000	3,681,000	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.06930	10.85570		15.48	221,386.00	20	12,636.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		138.00000	171,000	18.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,382.00000	1,202,000	18.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		163.00000	203,000	17.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,207.00000	1,034,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		150.00000	186,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,294.00000	1,117,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,444.00000	8,231,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	2,000	25.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,445.00000	6,233,000	25.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		10.00000	14,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,454.00000	4,245,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		54.00000	69,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,498.00000	2,300,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		277.00000	347,000	16.21	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		721.00000	578,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		728.00000	885,000	14.39	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		172.00000	116,000	14.39	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,579.00000	1,786,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		23.00000	17,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,560.00000	2,773,000	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		4.00000	4,000	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,557.00000	3,770,000	23.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	1,000	23.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,744.00000	8,531,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	25.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,745.00000	6,532,000	25.78	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	15.60	Call		7.00000	10,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,751.00000	4,541,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		42.00000	54,000	22.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,786.00000	2,585,000	22.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		211.00000	264,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		955.00000	795,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		546.00000	679,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		290.00000	210,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,295.00000	1,498,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		39.00000	29,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,263.00000	2,475,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	6,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,257.00000	3,471,000	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	2,000	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,844.00000	8,631,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	25.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,845.00000	6,632,000	25.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		7.00000	9,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,851.00000	4,640,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		39.00000	50,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,883.00000	2,681,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		193.00000	241,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,037.00000	872,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		494.00000	618,000	14.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		338.00000	249,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,203.00000	1,404,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		47.00000	35,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,164.00000	2,376,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	7,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,158.00000	3,371,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	2,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,494.00000	8,281,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	2,000	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,495.00000	6,283,000	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		10.00000	14,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,504.00000	4,295,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		52.00000	66,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,546.00000	2,347,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		265.00000	331,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		759.00000	612,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		695.00000	848,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		189.00000	129,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,531.00000	1,738,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		25.00000	19,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,511.00000	2,723,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	4,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,507.00000	3,720,000	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	23.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,544.00000	8,331,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	2,000	25.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,545.00000	6,333,000	25.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		9.00000	13,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,553.00000	4,344,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		50.00000	63,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,594.00000	2,394,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		253.00000	316,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		797.00000	647,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		663.00000	812,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		207.00000	143,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,483.00000	1,689,000	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	20,000	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,461.00000	2,674,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	5,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,457.00000	3,670,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	1,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,694.00000	8,481,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,695.00000	6,482,000	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		8.00000	11,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,702.00000	4,492,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		44.00000	56,000	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		2,738.00000	2,537,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		221.00000	276,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		915.00000	757,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		574.00000	710,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		268.00000	191,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,342.00000	1,546,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		36.00000	27,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,312.00000	2,525,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	6,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,307.00000	3,521,000	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	2,000	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,594.00000	8,381,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	25.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,595.00000	6,382,000	25.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		9.00000	12,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,603.00000	4,393,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		48.00000	61,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,642.00000	2,442,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		242.00000	302,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		836.00000	683,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		632.00000	777,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		226.00000	158,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,436.00000	1,641,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		30.00000	22,000	15.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,411.00000	2,624,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		5.00000	5,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,407.00000	3,621,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	2,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,644.00000	8,431,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,645.00000	6,432,000	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		8.00000	12,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,652.00000	4,443,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		46.00000	58,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,690.00000	2,489,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		231.00000	289,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		875.00000	720,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		602.00000	743,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		246.00000	174,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,389.00000	1,594,000	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		33.00000	25,000	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,362.00000	2,574,000	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		6.00000	5,000	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,357.00000	3,571,000	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	2,000	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,994.00000	8,781,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	26.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,995.00000	6,782,000	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		5.00000	8,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,999.00000	4,789,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		35.00000	44,000	22.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,029.00000	2,825,000	22.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		170.00000	212,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,164.00000	993,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		423.00000	534,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		417.00000	315,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,067.00000	1,264,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		61.00000	45,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,016.00000	2,227,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		10.00000	8,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,008.00000	3,221,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	2,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,944.00000	8,731,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,945.00000	6,732,000	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		6.00000	8,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,950.00000	4,739,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		36.00000	46,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,980.00000	2,777,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		177.00000	221,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,121.00000	952,000	17.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		446.00000	561,000	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		390.00000	292,000	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,112.00000	1,311,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		56.00000	42,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,065.00000	2,277,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	8,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,058.00000	3,271,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	2,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,044.00000	8,831,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	26.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,045.00000	6,832,000	26.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		5.00000	7,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,049.00000	4,838,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		33.00000	43,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,077.00000	2,874,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		403.00000	508,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		447.00000	339,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,026.00000	1,218,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		70.00000	49,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,967.00000	2,178,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		11.00000	9,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,958.00000	3,172,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	3,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,094.00000	8,881,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,095.00000	6,882,000	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		5.00000	7,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,099.00000	4,888,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		32.00000	41,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,126.00000	2,922,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		156.00000	194,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,250.00000	1,075,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		385.00000	484,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		479.00000	365,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		985.00000	1,173,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		79.00000	54,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,918.00000	2,128,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		12.00000	9,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,909.00000	3,122,000	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	3,000	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,894.00000	8,681,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	25.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,895.00000	6,682,000	25.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		6.00000	9,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,900.00000	4,690,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		38.00000	48,000	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,932.00000	2,729,000	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		185.00000	231,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,079.00000	912,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		469.00000	589,000	15.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		363.00000	270,000	15.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,157.00000	1,357,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		51.00000	38,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,114.00000	2,326,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	7,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,108.00000	3,321,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	2,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,144.00000	8,931,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,145.00000	6,932,000	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		5.00000	7,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,149.00000	4,938,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		31.00000	39,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,175.00000	2,970,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		367.00000	460,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		511.00000	391,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		946.00000	1,128,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		90.00000	59,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,869.00000	2,079,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		13.00000	10,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,859.00000	3,072,000	20.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		3.00000	3,000	20.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,294.00000	9,081,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,295.00000	7,082,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		4.00000	5,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,298.00000	5,086,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		28.00000	35,000	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,322.00000	3,116,000	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		133.00000	165,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,427.00000	1,246,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		319.00000	398,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		613.00000	479,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		832.00000	1,001,000	14.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		126.00000	82,000	14.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,723.00000	1,932,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		17.00000	13,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,709.00000	2,922,000	20.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	3,000	20.26	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.25310	11.03520		15.84	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		369.00000	432,000	16.86	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		999.00000	844,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.43690	11.21520		16.47	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		21.00000	25,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,006.00000	8,788,000	28.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		46.00000	53,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,031.00000	6,816,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		87.00000	99,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,072.00000	4,862,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		175.00000	199,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,160.00000	2,962,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		415.00000	476,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,400.00000	1,239,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		699.00000	808,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		684.00000	571,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,236.00000	1,413,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		221.00000	176,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,068.00000	2,282,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		53.00000	45,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,033.00000	3,254,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		18.00000	17,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		447.00000	513,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,282.00000	1,126,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		20.00000	25,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,055.00000	8,838,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		45.00000	52,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,080.00000	6,865,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		86.00000	98,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,121.00000	4,911,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		172.00000	196,000	21.98	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	14.25	Put		3,207.00000	3,009,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		405.00000	465,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,440.00000	1,278,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		680.00000	786,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		715.00000	599,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,203.00000	1,374,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		238.00000	187,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,022.00000	2,235,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		57.00000	48,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,984.00000	3,204,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		19.00000	17,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		14.00000	17,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,749.00000	9,530,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		36.00000	42,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,771.00000	7,555,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		70.00000	79,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,805.00000	5,592,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		134.00000	152,000	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,869.00000	3,665,000	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		294.00000	335,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,029.00000	1,848,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		470.00000	540,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,205.00000	1,053,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		808.00000	930,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		543.00000	443,000	15.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,427.00000	1,613,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		162.00000	126,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,306.00000	2,521,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		41.00000	34,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		15.00000	18,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,650.00000	9,431,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		37.00000	43,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,672.00000	7,456,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		72.00000	81,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,707.00000	5,494,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		139.00000	157,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,774.00000	3,570,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		307.00000	351,000	19.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,942.00000	1,764,000	19.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		494.00000	569,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,129.00000	982,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		856.00000	984,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		491.00000	397,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,506.00000	1,696,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		141.00000	109,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,402.00000	2,618,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		37.00000	31,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		23.00000	28,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,808.00000	8,591,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		49.00000	57,000	27.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,834.00000	6,620,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		93.00000	106,000	24.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,878.00000	4,669,000	24.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		189.00000	216,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,974.00000	2,779,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		458.00000	527,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,243.00000	1,090,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		785.00000	905,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		570.00000	468,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,387.00000	1,572,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		172.00000	135,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,258.00000	2,473,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		43.00000	36,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,231.00000	3,451,000	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		16.00000	14,000	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		22.00000	26,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,907.00000	8,689,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		47.00000	55,000	27.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,932.00000	6,718,000	27.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		90.00000	103,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,975.00000	4,766,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		182.00000	207,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,067.00000	2,870,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		436.00000	501,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,321.00000	1,164,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		741.00000	855,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		626.00000	518,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,311.00000	1,491,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		196.00000	154,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,162.00000	2,377,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		47.00000	40,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,132.00000	3,352,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		17.00000	15,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		19.00000	23,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,204.00000	8,986,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		43.00000	50,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,228.00000	7,013,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		82.00000	93,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,267.00000	5,056,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		162.00000	185,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,347.00000	3,148,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		377.00000	432,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,562.00000	1,395,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		627.00000	722,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		812.00000	685,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,107.00000	1,262,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		292.00000	225,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,888.00000	2,093,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		73.00000	56,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,838.00000	3,056,000	17.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		23.00000	19,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		17.00000	21,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,352.00000	9,134,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		41.00000	47,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,376.00000	7,160,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		78.00000	89,000	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,413.00000	5,202,000	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		154.00000	175,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,489.00000	3,288,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		351.00000	402,000	18.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,686.00000	1,515,000	18.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		578.00000	666,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		913.00000	779,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,017.00000	1,161,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		352.00000	274,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,757.00000	1,956,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		92.00000	69,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,692.00000	2,909,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		27.00000	22,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		24.00000	30,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,659.00000	8,443,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		52.00000	60,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,687.00000	6,473,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		98.00000	112,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,733.00000	4,525,000	24.57	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	13/12/2010	Foreign Exchange Future	13.85	Call		201.00000	229,000	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,836.00000	2,642,000	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,379.00000	3,600,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	13,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		24.00000	29,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,709.00000	8,492,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		51.00000	59,000	27.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,736.00000	6,522,000	27.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		96.00000	110,000	24.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,781.00000	4,573,000	24.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		197.00000	225,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,882.00000	2,688,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		482.00000	554,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,167.00000	1,017,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		832.00000	957,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		517.00000	420,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,466.00000	1,654,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		151.00000	117,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,353.00000	2,570,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		38.00000	33,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,330.00000	3,550,000	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		15.00000	13,000	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		23.00000	28,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,758.00000	8,541,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		50.00000	58,000	27.15	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	13/12/2010	Foreign Exchange Future	17.95	Put		6,785.00000	6,571,000	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		95.00000	108,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,830.00000	4,621,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		193.00000	220,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,928.00000	2,733,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,280.00000	3,501,000	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		15.00000	14,000	19.10	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.51700	253.66200			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			320.42900	321.01000			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			297.44800	298.08500			0.00	0	1,028.00
ALBI	On	06/05/2010	Index Future			302.86900	303.51900			0.00	0	139.00
ALBI	On	05/08/2010	Index Future			308.19500	308.83100			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.93600	6.87350		16.61	0.00	0	15,238.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	48.33	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,927.00000	7,864,000	48.33	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	44.68	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,927.00000	5,864,000	44.68	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	35.03	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,927.00000	3,864,000	35.03	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	25.23	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,928.00000	1,865,000	25.23	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,076.00000	1,138,000	21.01	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	2,000	21.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,074.00000	2,136,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,074.00000	3,136,000	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,074.00000	4,136,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	48.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,027.00000	7,964,000	48.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,027.00000	5,964,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,027.00000	3,964,000	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	25.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,028.00000	1,965,000	25.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		978.00000	1,039,000	20.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	3,000	20.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,974.00000	2,036,000	27.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	27.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,974.00000	3,036,000	23.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	23.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,974.00000	4,036,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,077.00000	8,014,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	45.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,077.00000	6,014,000	45.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,077.00000	4,014,000	35.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	25.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,078.00000	2,015,000	25.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		929.00000	990,000	19.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	4,000	19.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,924.00000	1,986,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,924.00000	2,986,000	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,924.00000	3,986,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	48.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,977.00000	7,914,000	48.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	44.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,977.00000	5,914,000	44.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,977.00000	3,914,000	35.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,978.00000	1,915,000	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,027.00000	1,089,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	3,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,024.00000	2,086,000	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	27.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,024.00000	3,086,000	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,024.00000	4,086,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	48.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,877.00000	7,814,000	48.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	44.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,877.00000	5,814,000	44.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,877.00000	3,814,000	34.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		1.00000	2,000	24.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,878.00000	1,816,000	24.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,126.00000	1,188,000	21.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	21.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,124.00000	2,186,000	26.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	26.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,124.00000	3,186,000	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,124.00000	4,186,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,577.00000	7,514,000	47.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	43.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,577.00000	5,514,000	43.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,577.00000	3,514,000	33.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		3.00000	3,000	23.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,580.00000	1,517,000	23.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,424.00000	1,487,000	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,424.00000	2,486,000	25.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	25.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,424.00000	3,486,000	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		1.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,424.00000	4,486,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	48.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,777.00000	7,714,000	48.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,777.00000	5,714,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,777.00000	3,714,000	34.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		2.00000	2,000	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,779.00000	1,716,000	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,225.00000	1,287,000	22.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	1,000	22.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,224.00000	2,286,000	26.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	26.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,224.00000	3,286,000	23.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	23.27	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		4,224.00000	4,286,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	48.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,827.00000	7,764,000	48.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	44.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,827.00000	5,764,000	44.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,827.00000	3,764,000	34.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	2,000	24.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,829.00000	1,766,000	24.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,175.00000	1,237,000	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,174.00000	2,236,000	26.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	26.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,174.00000	3,236,000	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,174.00000	4,236,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	48.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,727.00000	7,664,000	48.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	43.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,727.00000	5,664,000	43.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,727.00000	3,664,000	34.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	24.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,729.00000	1,666,000	24.30	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,275.00000	1,337,000	22.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		2.00000	1,000	22.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,274.00000	2,336,000	26.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		1.00000	0,000	26.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,274.00000	3,336,000	23.20	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		1.00000	0,000	23.20	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,274.00000	4,336,000	22.31	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	47.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,677.00000	7,614,000	47.93	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		5,677.00000	5,614,000	43.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	33.80	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,677.00000	3,614,000	33.80	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		2.00000	3,000	24.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,679.00000	1,617,000	24.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Call		1,325.00000	1,387,000	22.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Put		2.00000	1,000	22.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Call		2,324.00000	2,386,000	26.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Put		1.00000	0,000	26.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Call		3,324.00000	3,386,000	23.13	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Put		1.00000	0,000	23.13	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Call		4,324.00000	4,386,000	22.31	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Put		1.00000	0,000	22.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	47.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,627.00000	7,564,000	47.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	43.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,627.00000	5,564,000	43.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,627.00000	3,564,000	33.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		2.00000	3,000	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,629.00000	1,567,000	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,374.00000	1,437,000	23.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	23.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,374.00000	2,436,000	25.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	25.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,374.00000	3,436,000	23.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	23.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,374.00000	4,436,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,527.00000	7,464,000	47.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,527.00000	5,464,000	42.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,527.00000	3,464,000	33.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		3.00000	4,000	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,530.00000	1,468,000	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,474.00000	1,536,000	24.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,474.00000	2,536,000	25.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	25.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,474.00000	3,536,000	22.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		1.00000	0,000	22.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,474.00000	4,536,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		1.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		784.00000	844,000	19.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		11.00000	8,000	19.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		880.00000	941,000	19.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	5,000	19.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		832.00000	892,000	19.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		9.00000	6,000	19.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		141.00000	167,000	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		218.00000	181,000	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		183.00000	222,000	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		160.00000	136,000	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		242.00000	286,000	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		119.00000	100,000	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		385.00000	436,000	17.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		62.00000	50,000	17.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		467.00000	520,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		44.00000	34,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		553.00000	609,000	18.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		30.00000	23,000	18.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		643.00000	701,000	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		20.00000	15,000	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		737.00000	796,000	19.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		14.00000	10,000	19.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		690.00000	748,000	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		17.00000	12,000	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		94.00000	112,000	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		321.00000	276,000	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		124.00000	146,000	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		251.00000	210,000	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		161.00000	193,000	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		188.00000	157,000	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		211.00000	253,000	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		138.00000	117,000	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		275.00000	321,000	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		102.00000	85,000	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		347.00000	396,000	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		74.00000	60,000	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		425.00000	478,000	18.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		52.00000	42,000	18.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		509.00000	564,000	18.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		36.00000	28,000	18.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		598.00000	655,000	18.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		25.00000	19,000	18.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		310.00000	358,000	17.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		87.00000	72,000	17.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,227.00000	8,164,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	45.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,227.00000	6,164,000	45.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,227.00000	4,164,000	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	26.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,228.00000	2,165,000	26.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,774.00000	1,836,000	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,774.00000	2,836,000	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,774.00000	3,836,000	22.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		1.00000	0,000	22.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,177.00000	8,114,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	45.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,177.00000	6,114,000	45.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,177.00000	4,114,000	36.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,178.00000	2,115,000	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		108.00000	128,000	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		285.00000	242,000	17.07	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		1,824.00000	1,886,000	26.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	26.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,824.00000	2,886,000	24.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	24.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,824.00000	3,886,000	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,127.00000	8,064,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	45.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,127.00000	6,064,000	45.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,127.00000	4,064,000	36.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	26.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,128.00000	2,065,000	26.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,874.00000	1,936,000	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,874.00000	2,936,000	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,874.00000	3,936,000	22.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		1.00000	0,000	22.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,277.00000	8,214,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	45.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,277.00000	6,214,000	45.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.73	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		4,277.00000	4,214,000	36.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,278.00000	2,215,000	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		82.00000	98,000	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		359.00000	312,000	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,724.00000	1,786,000	26.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	26.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,724.00000	2,786,000	24.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	24.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,724.00000	3,786,000	22.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		1.00000	0,000	22.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,377.00000	8,314,000	48.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	45.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,377.00000	6,314,000	45.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,377.00000	4,314,000	37.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	27.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,378.00000	2,315,000	27.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		62.00000	75,000	18.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		439.00000	389,000	18.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,624.00000	1,686,000	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,624.00000	2,686,000	24.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,624.00000	3,686,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.98640	6.92140		16.93	0.00	0	197.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,679.00000	7,614,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	1,000	30.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,679.00000	5,615,000	30.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	3,000	26.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,682.00000	3,617,000	26.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		39.00000	42,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,718.00000	1,656,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		468.00000	511,000	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		147.00000	125,000	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,329.00000	1,393,000	18.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	7,000	18.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,322.00000	2,387,000	24.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,321.00000	3,386,000	25.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	25.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,321.00000	4,386,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,629.00000	7,564,000	34.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	1,000	30.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,629.00000	5,565,000	30.46	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	26.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,632.00000	3,567,000	26.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		41.00000	44,000	23.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,670.00000	1,608,000	23.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		501.00000	545,000	16.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		130.00000	109,000	16.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,379.00000	1,443,000	18.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		8.00000	7,000	18.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,372.00000	2,437,000	25.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	1,000	25.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,371.00000	3,436,000	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,371.00000	4,436,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	34.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,579.00000	7,514,000	34.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		1.00000	1,000	30.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,580.00000	5,515,000	30.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		3.00000	4,000	26.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,582.00000	3,518,000	26.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		43.00000	46,000	23.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,622.00000	1,560,000	23.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		535.00000	581,000	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		114.00000	95,000	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,428.00000	1,492,000	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	6,000	18.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,422.00000	2,487,000	25.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	25.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,421.00000	3,486,000	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,421.00000	4,486,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		407.00000	447,000	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		186.00000	161,000	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,929.00000	7,864,000	35.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	31.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,929.00000	5,864,000	31.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	2,000	27.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,931.00000	3,866,000	27.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		31.00000	34,000	24.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,960.00000	1,898,000	24.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		325.00000	361,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		254.00000	225,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,084.00000	1,147,000	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	11,000	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,073.00000	2,138,000	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,071.00000	3,136,000	27.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.28	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 14/06/2010 Foreign Exchange Future	2.85	Call		4,071.00000	4,136,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,829.00000	7,764,000	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	30.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,829.00000	5,764,000	30.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		2.00000	2,000	26.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,831.00000	3,766,000	26.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		34.00000	37,000	24.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,863.00000	1,801,000	24.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		378.00000	417,000	16.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		207.00000	181,000	16.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,182.00000	1,246,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		11.00000	10,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,173.00000	2,238,000	23.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	2,000	23.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,171.00000	3,236,000	26.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	26.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,171.00000	4,236,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	35.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,979.00000	7,914,000	35.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	31.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,979.00000	5,914,000	31.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	2,000	27.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,981.00000	3,916,000	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		30.00000	32,000	24.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,009.00000	1,946,000	24.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		301.00000	336,000	16.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		280.00000	250,000	16.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,036.00000	1,099,000	16.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		15.00000	13,000	16.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,024.00000	2,088,000	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	2,000	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,022.00000	3,086,000	27.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,021.00000	4,086,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,879.00000	7,814,000	35.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	30.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,879.00000	5,814,000	30.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	2,000	27.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,881.00000	3,816,000	27.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		33.00000	35,000	24.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,912.00000	1,849,000	24.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		351.00000	388,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		230.00000	202,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,133.00000	1,196,000	16.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		12.00000	10,000	16.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,123.00000	2,188,000	23.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	23.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,121.00000	3,186,000	27.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,121.00000	4,186,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,729.00000	7,664,000	35.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	30.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,729.00000	5,664,000	30.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	3,000	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,731.00000	3,667,000	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		37.00000	40,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,766.00000	1,704,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		437.00000	478,000	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		166.00000	142,000	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,280.00000	1,344,000	17.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	8,000	17.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,273.00000	2,337,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	1,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,271.00000	3,336,000	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,271.00000	4,336,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	35.82	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		8,229.00000	8,164,000	35.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	31.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,229.00000	6,164,000	31.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	2,000	27.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,230.00000	4,166,000	27.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		21.00000	24,000	25.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,250.00000	2,188,000	25.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		213.00000	235,000	17.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		442.00000	399,000	17.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		810.00000	865,000	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		39.00000	29,000	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,775.00000	1,840,000	21.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		4.00000	4,000	21.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,772.00000	2,837,000	27.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	1,000	27.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,771.00000	3,836,000	23.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	23.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	35.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,179.00000	8,114,000	35.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	31.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,179.00000	6,114,000	31.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	2,000	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,180.00000	4,116,000	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		23.00000	26,000	25.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,202.00000	2,140,000	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		228.00000	252,000	17.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		407.00000	366,000	17.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		854.00000	910,000	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		33.00000	24,000	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,825.00000	1,889,000	21.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		4.00000	3,000	21.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,822.00000	2,887,000	27.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	1,000	27.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,821.00000	3,886,000	23.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	35.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,079.00000	8,014,000	35.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,079.00000	6,014,000	31.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	2,000	27.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,081.00000	4,016,000	27.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		26.00000	30,000	25.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,105.00000	2,044,000	25.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		262.00000	289,000	16.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		341.00000	303,000	16.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		943.00000	1,001,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		22.00000	15,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,924.00000	1,989,000	22.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	3,000	22.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,922.00000	2,987,000	28.11	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 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	1,000	28.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,921.00000	3,986,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	22.59	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		8,029.00000	7,964,000	35.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	31.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,029.00000	5,964,000	31.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		2.00000	2,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,031.00000	3,966,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		28.00000	31,000	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,057.00000	1,995,000	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		280.00000	312,000	16.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		309.00000	276,000	16.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		989.00000	1,050,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		18.00000	14,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,974.00000	2,039,000	22.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		3.00000	3,000	22.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,972.00000	3,037,000	27.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	1,000	27.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,971.00000	4,036,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	35.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,279.00000	8,214,000	35.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	31.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,279.00000	6,214,000	31.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	27.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,280.00000	4,215,000	27.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		20.00000	22,000	25.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,299.00000	2,236,000	25.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		199.00000	219,000	17.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		478.00000	433,000	17.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		767.00000	821,000	15.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		46.00000	35,000	15.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,725.00000	1,790,000	21.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	21.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,722.00000	2,787,000	26.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	26.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,721.00000	3,786,000	23.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	23.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,129.00000	8,064,000	35.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,129.00000	6,064,000	31.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		2.00000	2,000	27.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,131.00000	4,066,000	27.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		24.00000	28,000	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,153.00000	2,092,000	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		244.00000	269,000	17.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		373.00000	333,000	17.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		898.00000	955,000	15.39	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	19,000	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,874.00000	1,939,000	22.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	22.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,872.00000	2,937,000	27.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,871.00000	3,936,000	22.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	35.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,329.00000	8,264,000	35.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,329.00000	6,264,000	31.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,330.00000	4,265,000	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		18.00000	21,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,347.00000	2,285,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		185.00000	205,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		514.00000	469,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		726.00000	778,000	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		55.00000	42,000	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,676.00000	1,740,000	20.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	4,000	20.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,672.00000	2,737,000	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,671.00000	3,736,000	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			7.02830	6.96210		17.21	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		404.00000	441,000	16.96	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		349.00000	320,000	16.96	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.61100	130.73200			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			132.99200	133.11500			0.00	0	0.00
GOVI On	04/02/2010	GOVI			299.01000	299.68300		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		1,272.00000	657,000	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		44,442.00000	50,557,000	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			304.46000	305.14500		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		25,278.00000	22,796,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		71,828.00000	76,196,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			310.12700	310.82500		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		39,233.00000	36,465,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		86,983.00000	91,195,000	6.57	0.00	0	0.00
ILBI On	04/02/2010	Index Future			358.74000	358.50400			0.00	0	426.00
JIBAR FOn	17/02/2010	Jibar Tradeable Future			7.15000	7.15000			0.00	0	0.00
JIBAR FOn	17/03/2010	Jibar Tradeable Future			7.13200	7.13400			0.00	0	0.00
JIBAR FOn	21/04/2010	Jibar Tradeable Future			7.08600	7.05100			0.00	0	0.00
JIBAR FOn	19/05/2010	Jibar Tradeable Future			7.08500	7.05100			0.00	0	0.00
JIBAR FOn	15/06/2010	Jibar Tradeable Future			7.09000	7.06000			0.00	0	0.00
JIBAR FOn	21/07/2010	Jibar Tradeable Future			7.10700	7.13000			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.19300	7.16700			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.40200	7.38400			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			7.70400	7.68400			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			8.08300	8.06700			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.49600	8.48100			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.63700	8.61400			0.00	0	5,000.00
OTH1 On	04/02/2010	Index Future			288.71700	289.20100			0.00	0	3.00
OTH1 On	06/05/2010	Index Future			293.97900	294.47300			0.00	0	0.00
R155 On	04/02/2010	Bond Future			7.77100	7.72600		1.50	0.00	0	31.00
R155 On	04/02/2010	Bond Future	7.50	Call		26.00000	15,000	1.49	0.00	0	0.00
R155 On	04/02/2010	Bond Future	7.50	Put		369.00000	426,000	1.49	0.00	0	0.00
R157 On	04/02/2010	Bond Future			8.57400	8.53500		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		3,982.00000	4,175,000	4.86	0.00	0	0.00
R157 On	06/05/2010	Bond Future			8.65800	8.61600		5.00	0.00	0	0.00
R157 On	06/05/2010	Bond Future	8.50	Call		1,040.00000	949,000	4.94	0.00	0	0.00
R157 On	06/05/2010	Bond Future	8.50	Put		1,593.00000	1,701,000	4.94	0.00	0	0.00
R157 On	05/08/2010	Bond Future			8.71600	8.67200		5.00	0.00	0	0.00
R157 On	05/08/2010	Bond Future	8.75	Call		2,007.00000	1,896,000	5.00	0.00	0	0.00
R157 On	05/08/2010	Bond Future	8.75	Put		1,653.00000	1,742,000	5.00	0.00	0	0.00
R186 On	04/02/2010	Bond Future			9.25900	9.21900		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		9,442.00000	9,808,000	10.78	0.00	0	0.00
R186 On	06/05/2010	Bond Future			9.31500	9.27400		11.25	0.00	0	0.00
R186 On	06/05/2010	Bond Future	9.00	Call		1,662.00000	1,518,000	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		4,181.00000	4,406,000	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.35800	9.31600		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,478.00000	3,288,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,069.00000	4,253,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,700.00000	1,581,000	11.27	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		6,931.00000	7,186,000	11.27	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,017.00000	5,761,000	12.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		2,244.00000	2,361,000	12.01	0.00	0	1,300.00
R201	On	04/02/2010	Bond Future			8.65300	8.61300		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		4,483.00000	4,640,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.73500	8.69300		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		716.00000	651,000	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,441.00000	1,533,000	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.79300	8.74800		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,917.00000	1,817,000	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,024.00000	1,084,000	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.20300	9.17400		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		5,255.00000	5,406,000	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.28400	9.25300		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		964.00000	899,000	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,258.00000	2,350,000	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.34600	9.31400		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		1,883.00000	1,803,000	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,199.00000	2,277,000	7.11	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.22100	9.19200		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		5,880.00000	6,045,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		202.00000	151,000	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,304.00000	1,418,000	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		4,054.00000	4,218,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.29600	9.26500		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,031.00000	961,000	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,521.00000	2,623,000	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.35500	9.32300		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,091.00000	2,002,000	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,489.00000	2,574,000	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.70600	8.66700		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		3,820.00000	3,944,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.81100	8.76900		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		867.00000	802,000	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		924.00000	986,000	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.89100	8.84500		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,370.00000	1,294,000	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		932.00000	986,000	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			9.37100	9.33200		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		6,603.00000	6,829,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.44700	9.40600		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,323.00000	1,217,000	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,218.00000	2,346,000	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.50800	9.46500		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,509.00000	2,379,000	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,314.00000	2,424,000	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.37000	9.34100		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		5,263.00000	5,437,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.43700	9.40700		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,365.00000	1,283,000	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,299.00000	2,394,000	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.49000	9.45800		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,652.00000	2,548,000	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,408.00000	2,490,000	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.13600	9.08700		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		13,929.00000	14,299,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,415.00000	6,044,000	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		1.00000	0,000	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			9.17700	9.12600		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		579.00000	500,000	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,564.00000	5,868,000	14.03	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.20600	9.15400		14.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,812.00000	1,667,000	14.24	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,947.00000	5,190,000	14.24	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			295.33300	295.98900			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			300.71500	301.38400			0.00	0	0.00

Total for Derivatives :

73,831,020.20 8,808 270,170.00

i-Bonds

R155	On	31/08/2011	Spot Bond			7.72000	7.67500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.56000	8.52000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.24500	9.20500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.64000	8.60000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.19000	9.16000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.21000	9.18000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.68500	8.64500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.35500	9.32000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.35500	9.33000			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			9.12500	9.08000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							73,831,020.20	8,808	270,170.00