



Daily MTM Report

Daily summary for: 27/01/2010

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			7.69130	7.68460		17.84	12,990,605.70	1,689	276,196.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,815.00000	8,809,000	46.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,815.00000	6,809,000	44.56	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,565.00000	8,559,000	46.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	44.13	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,565.00000	6,559,000	44.13	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		54.00000	52,000	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		619.00000	611,000	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		486.00000	490,000	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		51.00000	49,000	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,435.00000	1,442,000	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	1,000	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,435.00000	2,441,000	24.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,435.00000	3,441,000	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,315.00000	8,309,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		702.00000	708,000	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		17.00000	17,000	18.45	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,685.00000	1,692,000	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,685.00000	2,691,000	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,685.00000	3,691,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,365.00000	8,359,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,365.00000	6,359,000	43.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,635.00000	3,641,000	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,465.00000	8,459,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,465.00000	4,459,000	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		569.00000	574,000	18.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		34.00000	33,000	18.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,535.00000	1,542,000	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,535.00000	3,541,000	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,765.00000	8,759,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,765.00000	6,759,000	44.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,965.00000	8,959,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,965.00000	6,959,000	44.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		21.00000	20,000	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		986.00000	979,000	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,035.00000	2,041,000	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,035.00000	3,041,000	22.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,915.00000	8,909,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,915.00000	6,909,000	44.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,865.00000	8,859,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	44.65	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	15/03/2010	Foreign Exchange Future	14.55	Put		6,865.00000	6,859,000	44.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,665.00000	8,659,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,665.00000	6,659,000	44.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,715.00000	8,709,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,715.00000	6,709,000	44.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,615.00000	8,609,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,615.00000	6,609,000	44.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,386.00000	1,392,000	21.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	21.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,385.00000	2,391,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,385.00000	3,391,000	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,515.00000	8,509,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,515.00000	6,509,000	44.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,415.00000	8,409,000	46.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,415.00000	6,409,000	43.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,915.00000	4,909,000	37.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,585.00000	3,591,000	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		61.00000	59,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		576.00000	568,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		527.00000	531,000	18.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		42.00000	40,000	18.27	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,485.00000	1,492,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,485.00000	2,491,000	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,485.00000	3,491,000	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		42.00000	41,000	20.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		707.00000	700,000	20.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		409.00000	412,000	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		74.00000	71,000	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,336.00000	1,342,000	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,335.00000	2,341,000	24.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,335.00000	3,341,000	27.11	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	4.35	Put		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,087.00000	1,094,000	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		2.00000	3,000	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,085.00000	2,091,000	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,085.00000	3,091,000	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		338.00000	340,000	18.06	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		103.00000	99,000	18.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,236.00000	1,243,000	20.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		1.00000	2,000	20.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,235.00000	2,241,000	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,235.00000	3,241,000	25.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		38.00000	36,000	21.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		753.00000	745,000	21.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		372.00000	375,000	18.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		87.00000	84,000	18.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,285.00000	2,291,000	24.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,285.00000	3,291,000	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,186.00000	1,193,000	20.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		1.00000	2,000	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,185.00000	2,191,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,185.00000	3,191,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	40.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,365.00000	5,359,000	40.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,137.00000	1,143,000	19.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		2.00000	2,000	19.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,135.00000	2,141,000	25.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	25.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,135.00000	3,141,000	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,515.00000	4,509,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		19.00000	18,000	22.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,034.00000	1,027,000	22.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		194.00000	192,000	17.84	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		209.00000	201,000	17.84	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		988.00000	995,000	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		3.00000	4,000	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,985.00000	1,991,000	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,985.00000	2,991,000	22.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		174.00000	172,000	18.06	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		239.00000	231,000	18.06	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		939.00000	946,000	18.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		4.00000	5,000	18.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,935.00000	1,941,000	25.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,935.00000	2,941,000	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		8.00000	8,000	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,373.00000	1,367,000	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		657.00000	663,000	18.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		22.00000	22,000	18.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,635.00000	1,642,000	23.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	23.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,635.00000	2,641,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		138.00000	136,000	18.52	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		303.00000	295,000	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		843.00000	849,000	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		8.00000	8,000	18.58	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,835.00000	1,841,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,835.00000	2,841,000	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		12.00000	11,000	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,227.00000	1,220,000	23.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		795.00000	802,000	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		10.00000	11,000	18.54	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,785.00000	1,792,000	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		748.00000	755,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		13.00000	14,000	18.49	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,735.00000	1,742,000	24.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	24.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,735.00000	2,741,000	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,415.00000	5,409,000	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,415.00000	4,409,000	35.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		612.00000	618,000	18.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		27.00000	27,000	18.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,585.00000	1,592,000	23.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	23.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,585.00000	2,591,000	23.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,315.00000	4,309,000	34.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		447.00000	450,000	18.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		62.00000	59,000	18.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,715.00000	7,709,000	46.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,286.00000	1,293,000	20.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		1.00000	2,000	20.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,785.00000	2,791,000	22.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,285.00000	4,291,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,965.00000	7,959,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	38.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,965.00000	4,959,000	38.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,038.00000	1,044,000	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		3.00000	3,000	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,535.00000	2,541,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,035.00000	4,041,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		305.00000	306,000	18.01	2,448,000.00	8,000	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		120.00000	115,000	18.01	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		7.00000	7,000	24.43	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,472.00000	1,466,000	24.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,565.00000	4,559,000	36.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		275.00000	275,000	17.97	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		140.00000	134,000	17.97	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	7.60	Call		246.00000	245,000	17.92	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		161.00000	154,000	17.92	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3.00000	3,000	26.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,868.00000	1,862,000	26.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		4.00000	4,000	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,769.00000	1,763,000	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		219.00000	218,000	17.88	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		184.00000	177,000	17.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		123.00000	121,000	18.75	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		338.00000	330,000	18.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,765.00000	4,759,000	37.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		87.00000	85,000	19.43	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		452.00000	444,000	19.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	38.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,015.00000	5,009,000	38.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		48.00000	46,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		663.00000	655,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,665.00000	4,659,000	36.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3.00000	2,000	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,968.00000	1,961,000	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		110.00000	108,000	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		375.00000	367,000	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,715.00000	4,709,000	36.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		98.00000	95,000	19.20	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		413.00000	404,000	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		68.00000	66,000	19.88	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		533.00000	525,000	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,815.00000	4,809,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,416.00000	2,410,000	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,316.00000	2,310,000	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2.00000	1,000	27.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,217.00000	2,210,000	27.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		77.00000	75,000	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		492.00000	484,000	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	39.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,215.00000	5,209,000	39.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,516.00000	2,510,000	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		30.00000	29,000	21.47	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		845.00000	838,000	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	39.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,165.00000	5,159,000	39.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		33.00000	32,000	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		798.00000	791,000	21.25	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	12.95	Call		0.00000	0,000	39.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,265.00000	5,259,000	39.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		26.00000	25,000	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		891.00000	884,000	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,315.00000	5,309,000	39.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,716.00000	2,710,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,616.00000	2,610,000	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		23.00000	22,000	21.93	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		938.00000	931,000	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	40.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,465.00000	5,459,000	40.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		16.00000	16,000	22.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,081.00000	1,075,000	22.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,965.00000	5,959,000	42.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		9.00000	9,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,324.00000	1,318,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	40.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,565.00000	5,559,000	40.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,865.00000	2,859,000	29.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		13.00000	13,000	23.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,178.00000	1,172,000	23.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	42.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,915.00000	5,909,000	42.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	41.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,665.00000	5,659,000	41.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,965.00000	2,959,000	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		11.00000	10,000	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,276.00000	1,269,000	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	40.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,515.00000	5,509,000	40.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,815.00000	2,809,000	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		15.00000	14,000	22.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,130.00000	1,123,000	22.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	42.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,815.00000	5,809,000	42.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		5.00000	5,000	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,620.00000	1,614,000	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		4.00000	4,000	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,719.00000	1,713,000	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,115.00000	6,109,000	43.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3.00000	3,000	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,918.00000	1,912,000	26.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,315.00000	6,309,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,215.00000	4,209,000	34.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2.00000	2,000	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,117.00000	2,111,000	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,465.00000	6,459,000	43.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,365.00000	4,359,000	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,265.00000	4,259,000	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,215.00000	6,209,000	43.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,115.00000	4,109,000	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,015.00000	4,009,000	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2.00000	2,000	26.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,017.00000	2,011,000	26.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,265.00000	6,259,000	43.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,165.00000	4,159,000	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	33.69	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	15/03/2010	Foreign Exchange Future	11.75	Put		4,065.00000	4,059,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,965.00000	3,959,000	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,865.00000	3,859,000	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,615.00000	5,609,000	41.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,915.00000	2,909,000	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		8.00000	7,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,423.00000	1,416,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	41.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,715.00000	5,709,000	41.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,215.00000	3,209,000	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,115.00000	3,109,000	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,015.00000	3,009,000	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		6.00000	6,000	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,521.00000	1,515,000	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	41.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,765.00000	5,759,000	41.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,065.00000	3,059,000	30.35	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	9.25	Call		6.00000	5,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,571.00000	1,564,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	42.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,865.00000	5,859,000	42.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,765.00000	3,759,000	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,665.00000	3,659,000	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,565.00000	3,559,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,465.00000	3,459,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.33	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,365.00000	3,359,000	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,265.00000	3,259,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,165.00000	3,159,000	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		5.00000	4,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,670.00000	1,663,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,015.00000	6,009,000	43.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,915.00000	3,909,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,815.00000	3,809,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,715.00000	3,709,000	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,615.00000	3,609,000	32.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,515.00000	3,509,000	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,415.00000	3,409,000	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3.00000	3,000	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,818.00000	1,812,000	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,865.00000	4,859,000	37.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,766.00000	2,759,000	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,666.00000	2,660,000	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,566.00000	2,560,000	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	28.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,466.00000	2,460,000	28.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,366.00000	2,360,000	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,266.00000	2,260,000	27.74	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	9.75	Call		2.00000	2,000	27.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,067.00000	2,061,000	27.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.37	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,615.00000	4,609,000	36.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2.00000	2,000	27.42	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,167.00000	2,161,000	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,755.00000	3,749,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,315.00000	3,309,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,915.00000	7,909,000	46.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,085.00000	4,091,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,865.00000	7,859,000	46.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,135.00000	4,141,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,015.00000	8,009,000	46.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,985.00000	3,991,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,115.00000	8,109,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		155.00000	153,000	18.29	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	7.80	Put		270.00000	262,000	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		891.00000	897,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		6.00000	6,000	18.62	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,885.00000	1,891,000	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,885.00000	2,891,000	22.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	22.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,885.00000	3,891,000	34.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	34.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,165.00000	8,159,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	43.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,165.00000	6,159,000	43.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,835.00000	3,841,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,215.00000	8,209,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,785.00000	3,791,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,765.00000	7,759,000	46.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,235.00000	4,241,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,815.00000	7,809,000	46.31	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	3.50	Call		4,185.00000	4,191,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,065.00000	8,059,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,065.00000	6,059,000	43.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,935.00000	3,941,000	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,265.00000	8,259,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,735.00000	3,741,000	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.82390	7.81990		18.20	1,251,824.00	160	39,256.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		185.00000	183,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		765.00000	759,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,330.00000	8,326,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,330.00000	6,326,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,670.00000	3,674,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,380.00000	8,376,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,380.00000	6,376,000	30.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,620.00000	3,624,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,480.00000	8,476,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,780.00000	8,776,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,980.00000	8,976,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,980.00000	6,976,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		19.00000	19,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,999.00000	2,995,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,930.00000	8,926,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,930.00000	6,926,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		20.00000	20,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,950.00000	2,946,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,073.00000	2,077,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,070.00000	3,074,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,880.00000	8,876,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.55	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	14/06/2010	Foreign Exchange Future	14.70	Put		6,880.00000	6,876,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,680.00000	8,676,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,730.00000	8,726,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,630.00000	8,626,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,630.00000	6,626,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		552.00000	552,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		182.00000	178,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,385.00000	1,389,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		15.00000	15,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,372.00000	2,376,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,370.00000	3,374,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,530.00000	8,526,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,530.00000	6,526,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,482.00000	1,486,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		12.00000	12,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,472.00000	2,476,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	24.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,470.00000	3,474,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,430.00000	8,426,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		687.00000	687,000	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		117.00000	113,000	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,580.00000	1,584,000	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		10.00000	10,000	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,570.00000	3,574,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,480.00000	6,476,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,982.00000	4,978,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		207.00000	204,000	20.12	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		687.00000	680,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		651.00000	652,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		131.00000	128,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,531.00000	1,535,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		11.00000	11,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,521.00000	2,525,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,520.00000	3,524,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		176.00000	173,000	20.69	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	8.45	Put		806.00000	799,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		128.00000	126,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,058.00000	1,052,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,780.00000	6,776,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,730.00000	6,726,000	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		10.00000	10,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,740.00000	3,736,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,680.00000	6,676,000	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		135.00000	132,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,015.00000	1,008,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,146.00000	1,149,000	17.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		26.00000	25,000	17.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,123.00000	2,127,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		3.00000	3,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,120.00000	3,124,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		166.00000	164,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		846.00000	840,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		522.00000	521,000	17.79	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		202.00000	197,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,322.00000	2,326,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	23.43	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	4.50	Call		3,320.00000	3,324,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	2,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,232.00000	5,228,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		6.00000	6,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,236.00000	4,232,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		15.00000	15,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,245.00000	3,241,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		158.00000	155,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		888.00000	881,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		492.00000	491,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		222.00000	217,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,289.00000	1,292,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		19.00000	18,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,272.00000	2,276,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	2,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,270.00000	3,274,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,282.00000	5,277,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		6.00000	6,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,286.00000	4,282,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		15.00000	14,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,295.00000	3,290,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		150.00000	147,000	21.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		930.00000	923,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,241.00000	1,244,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		21.00000	20,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,223.00000	2,227,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		3.00000	3,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,220.00000	3,224,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,331.00000	5,327,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		14.00000	14,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,344.00000	3,340,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		142.00000	140,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		972.00000	966,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,193.00000	1,197,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		23.00000	23,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,173.00000	2,177,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		3.00000	3,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,170.00000	3,174,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,481.00000	5,477,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		4.00000	4,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,484.00000	4,480,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		13.00000	12,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,493.00000	3,488,000	29.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		122.00000	120,000	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,102.00000	1,096,000	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		363.00000	361,000	18.20	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		343.00000	337,000	18.20	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,052.00000	1,054,000	16.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		32.00000	30,000	16.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,024.00000	2,028,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		4.00000	4,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,020.00000	3,024,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		343.00000	340,000	18.39	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		373.00000	366,000	18.39	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,007.00000	1,010,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		37.00000	36,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,974.00000	1,978,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		4.00000	4,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,970.00000	2,975,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,581.00000	5,577,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		12.00000	11,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,592.00000	3,587,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		110.00000	108,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,190.00000	1,184,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		324.00000	321,000	18.58	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		404.00000	397,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		964.00000	967,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		44.00000	43,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,925.00000	1,929,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,921.00000	2,925,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,681.00000	5,677,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		11.00000	10,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,691.00000	3,686,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,881.00000	5,877,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		3.00000	3,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,883.00000	4,879,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		9.00000	9,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,889.00000	3,885,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		21.00000	20,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,901.00000	2,896,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,831.00000	5,827,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	3,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,833.00000	4,829,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		9.00000	9,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,839.00000	3,835,000	29.81	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	14/06/2010	Foreign Exchange Future	7.15	Call		761.00000	762,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		91.00000	88,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,678.00000	1,682,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		8.00000	8,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,671.00000	2,675,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,781.00000	5,777,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		10.00000	10,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,790.00000	3,786,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		23.00000	22,000	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,803.00000	2,798,000	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		91.00000	89,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,371.00000	1,365,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		258.00000	256,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		538.00000	532,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		799.00000	801,000	17.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		79.00000	77,000	17.25	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,727.00000	1,731,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		7.00000	7,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,721.00000	2,725,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,631.00000	5,627,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		11.00000	11,000	29.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,641.00000	3,637,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		306.00000	303,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		436.00000	429,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		922.00000	924,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		52.00000	50,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,875.00000	1,879,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		5.00000	5,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,871.00000	2,875,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,531.00000	5,527,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		4.00000	4,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,534.00000	4,530,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		12.00000	12,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,542.00000	3,538,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		105.00000	103,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,235.00000	1,229,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		116.00000	114,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,146.00000	1,140,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	2,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,182.00000	5,178,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		7.00000	6,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,187.00000	4,182,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		100.00000	98,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,280.00000	1,274,000	22.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		880.00000	882,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		60.00000	58,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,826.00000	1,830,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,381.00000	5,377,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		14.00000	13,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,394.00000	3,389,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		83.00000	81,000	23.56	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,463.00000	1,457,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		723.00000	724,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		103.00000	100,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,629.00000	1,633,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		9.00000	9,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,621.00000	2,625,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		8.00000	8,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,038.00000	4,034,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		79.00000	78,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,509.00000	1,504,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		96.00000	93,000	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,326.00000	1,319,000	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		617.00000	617,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		147.00000	143,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,680.00000	7,676,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,181.00000	6,176,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	3,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,683.00000	4,679,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		16.00000	16,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,196.00000	3,192,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,337.00000	1,341,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		17.00000	17,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,821.00000	2,825,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,320.00000	4,324,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,930.00000	7,926,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,430.00000	6,426,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		13.00000	13,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,443.00000	3,439,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		218.00000	216,000	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		648.00000	642,000	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,098.00000	1,102,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		28.00000	28,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,571.00000	2,575,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	24.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,070.00000	4,074,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		76.00000	74,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,556.00000	1,550,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		464.00000	463,000	17.93	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		244.00000	239,000	17.93	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		5.00000	5,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,435.00000	4,431,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		7.00000	7,000	30.12	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,087.00000	4,083,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		87.00000	85,000	23.37	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,417.00000	1,411,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		73.00000	71,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,603.00000	1,597,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		437.00000	435,000	18.00	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		267.00000	261,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		5.00000	5,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,385.00000	4,381,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		59.00000	58,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,839.00000	1,834,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		64.00000	62,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,744.00000	1,738,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		411.00000	409,000	18.06	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		291.00000	285,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		57.00000	55,000	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	9.65	Put		1,887.00000	1,881,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		61.00000	60,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,791.00000	1,786,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		67.00000	65,000	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,697.00000	1,691,000	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		387.00000	384,000	18.13	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		317.00000	310,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	3,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,733.00000	4,729,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		244.00000	241,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		574.00000	567,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	2,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,932.00000	4,928,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		22.00000	21,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,852.00000	2,847,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		24.00000	24,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,754.00000	2,750,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		27.00000	26,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,657.00000	2,652,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		196.00000	193,000	20.31	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		726.00000	719,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	3,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,783.00000	4,779,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		25.00000	25,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,705.00000	2,701,000	27.35	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	10.40	Call		28.00000	27,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,608.00000	2,603,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		231.00000	228,000	19.73	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		611.00000	604,000	19.73	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		4.00000	4,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,634.00000	4,630,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		29.00000	28,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,559.00000	2,554,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		32.00000	31,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,462.00000	2,457,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		36.00000	35,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,366.00000	2,361,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		39.00000	38,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,269.00000	2,264,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		43.00000	42,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,173.00000	2,168,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		48.00000	47,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,078.00000	2,073,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		52.00000	51,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,982.00000	1,977,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		273.00000	271,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		503.00000	497,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		5.00000	5,000	30.11	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,335.00000	4,331,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		70.00000	68,000	24.33	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		1,650.00000	1,644,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		4.00000	4,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,584.00000	4,580,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		31.00000	30,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,511.00000	2,506,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		34.00000	33,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,414.00000	2,409,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		37.00000	36,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,317.00000	2,312,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		46.00000	44,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,126.00000	2,120,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		51.00000	49,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,031.00000	2,025,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		55.00000	53,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,935.00000	1,929,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		289.00000	287,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		469.00000	463,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		41.00000	40,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,221.00000	2,216,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,880.00000	7,876,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,120.00000	4,124,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,931.00000	5,927,000	30.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		9.00000	9,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,939.00000	3,935,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,980.00000	7,976,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,981.00000	5,977,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		8.00000	8,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,988.00000	3,984,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,020.00000	4,024,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,130.00000	8,126,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,131.00000	6,127,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		7.00000	7,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,137.00000	4,133,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,870.00000	3,874,000	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	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,030.00000	8,026,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,031.00000	6,027,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,970.00000	3,974,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,680.00000	9,676,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,080.00000	8,076,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,081.00000	6,077,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,920.00000	3,924,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,180.00000	8,176,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,820.00000	3,824,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,230.00000	8,226,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,231.00000	6,226,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		839.00000	841,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		69.00000	67,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,776.00000	1,781,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		6.00000	7,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,771.00000	2,775,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,770.00000	3,774,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,780.00000	7,776,000	33.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,220.00000	4,224,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,830.00000	7,826,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,170.00000	4,174,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,280.00000	8,276,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,280.00000	6,276,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,720.00000	3,724,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.95600	7.95560		18.55	79,560.00	10	6,211.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,895.00000	7,895,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		13.00000	13,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,907.00000	5,907,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		40.00000	39,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,934.00000	3,933,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		120.00000	117,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,014.00000	2,011,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,174.00000	1,173,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		68.00000	67,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,114.00000	2,115,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	9,000	19.46	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	13/09/2010	Foreign Exchange Future	4.85	Call		3,108.00000	3,108,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,106.00000	4,106,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		2.00000	1,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,846.00000	7,845,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		14.00000	13,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,858.00000	5,857,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		41.00000	40,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,885.00000	3,884,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		123.00000	121,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,967.00000	1,965,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		542.00000	537,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		386.00000	381,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,218.00000	1,218,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		62.00000	62,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,164.00000	2,164,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		8.00000	8,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,158.00000	3,158,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,156.00000	4,156,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		518.00000	514,000	18.38	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		412.00000	408,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,945.00000	7,945,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		13.00000	13,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,957.00000	5,957,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		39.00000	38,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,983.00000	3,982,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		116.00000	114,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,060.00000	2,058,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		495.00000	491,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		439.00000	435,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,131.00000	1,130,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		75.00000	74,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,065.00000	2,066,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	10,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,058.00000	3,058,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,056.00000	4,056,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,995.00000	7,995,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		13.00000	12,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,007.00000	6,006,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		38.00000	37,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,032.00000	4,031,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		113.00000	111,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,107.00000	2,105,000	24.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		473.00000	469,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		467.00000	463,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,088.00000	1,087,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		82.00000	81,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,016.00000	2,016,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		10.00000	10,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,008.00000	3,008,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,006.00000	4,007,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,095.00000	8,095,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		12.00000	11,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,106.00000	6,105,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		36.00000	35,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,130.00000	4,129,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		106.00000	104,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,200.00000	2,198,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		436.00000	431,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		530.00000	525,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,010.00000	1,008,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		104.00000	102,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,918.00000	1,919,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		12.00000	13,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,908.00000	2,909,000	23.58	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	5.05	Put		2.00000	3,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,906.00000	3,907,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,145.00000	8,145,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		11.00000	11,000	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,155.00000	6,155,000	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		35.00000	34,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,179.00000	4,178,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		103.00000	100,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,247.00000	2,244,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		418.00000	413,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		562.00000	557,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		972.00000	970,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		116.00000	114,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,870.00000	1,871,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		14.00000	15,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,859.00000	2,859,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,856.00000	3,857,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,195.00000	8,195,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		10.00000	10,000	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,204.00000	6,204,000	31.80	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	12.15	Call		34.00000	33,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,228.00000	4,227,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		99.00000	97,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,293.00000	2,291,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		401.00000	397,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		595.00000	591,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		935.00000	933,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		129.00000	127,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,822.00000	1,822,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		16.00000	16,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,809.00000	2,809,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,806.00000	3,807,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,345.00000	8,345,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		9.00000	9,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,353.00000	6,353,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		31.00000	30,000	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,375.00000	4,374,000	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		90.00000	88,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,434.00000	2,432,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		829.00000	827,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		173.00000	171,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,678.00000	1,679,000	18.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		22.00000	23,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,660.00000	2,660,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,657.00000	3,657,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,295.00000	8,295,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		9.00000	9,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,303.00000	6,303,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		32.00000	31,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,326.00000	4,325,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		93.00000	91,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,387.00000	2,385,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		370.00000	365,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		664.00000	659,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		864.00000	861,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		158.00000	155,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,726.00000	1,726,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		20.00000	20,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,709.00000	2,710,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	4,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,706.00000	3,707,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,445.00000	8,445,000	29.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		8.00000	8,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,452.00000	6,452,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		29.00000	28,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,473.00000	4,472,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		85.00000	83,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,529.00000	2,527,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		328.00000	323,000	19.96	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		772.00000	767,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		764.00000	761,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		208.00000	205,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,584.00000	1,584,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		28.00000	28,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,560.00000	2,561,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	5,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,557.00000	3,557,000	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		355.00000	351,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		699.00000	695,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	30.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,746.00000	7,746,000	30.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		14.00000	14,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,758.00000	5,758,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		43.00000	41,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,787.00000	3,785,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		131.00000	128,000	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,875.00000	1,872,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		591.00000	588,000	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		335.00000	332,000	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,307.00000	1,307,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		51.00000	51,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,263.00000	2,263,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		7.00000	7,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,257.00000	3,258,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	2,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,256.00000	4,256,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,796.00000	7,796,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		14.00000	14,000	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,808.00000	5,808,000	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		42.00000	41,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,836.00000	3,835,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		127.00000	124,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,921.00000	1,918,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		566.00000	562,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		360.00000	356,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,262.00000	1,262,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		56.00000	56,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,213.00000	2,214,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	8,000	19.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,207.00000	3,208,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	2,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,206.00000	4,206,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,045.00000	8,045,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		12.00000	12,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,056.00000	6,056,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		37.00000	36,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,081.00000	4,080,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		109.00000	107,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,153.00000	2,151,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		454.00000	450,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		498.00000	494,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,048.00000	1,047,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		92.00000	91,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,967.00000	1,968,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		11.00000	12,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,958.00000	2,959,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	3,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,956.00000	3,957,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,245.00000	8,245,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		10.00000	10,000	31.74	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,254.00000	6,254,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		33.00000	32,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,277.00000	4,276,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		96.00000	94,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,340.00000	2,338,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		385.00000	381,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		629.00000	625,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		899.00000	897,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		143.00000	141,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,774.00000	1,774,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		18.00000	18,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,759.00000	2,760,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	4,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,756.00000	3,757,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,395.00000	8,395,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		8.00000	8,000	31.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,402.00000	6,402,000	31.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		30.00000	29,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,424.00000	4,423,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		88.00000	85,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,482.00000	2,479,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		341.00000	337,000	19.80	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		735.00000	731,000	19.80	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	7.35	Call		796.00000	794,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		190.00000	188,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,631.00000	1,631,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		25.00000	25,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,610.00000	2,610,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,607.00000	3,607,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		169.00000	165,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,513.00000	1,509,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		187.00000	183,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,381.00000	1,377,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		885.00000	881,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		291.00000	287,000	20.42	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,003.00000	999,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		259.00000	255,000	20.89	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	190,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		0.00000	1,334,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.08800	8.09150		18.80	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		18.00000	18,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,877.00000	7,880,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		38.00000	37,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,897.00000	5,899,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		80.00000	78,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,939.00000	3,940,000	28.07	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	13/12/2010	Foreign Exchange Future	9.95	Call		192.00000	188,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,051.00000	2,050,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		632.00000	626,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		491.00000	488,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,251.00000	1,247,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		110.00000	109,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,158.00000	2,155,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		17.00000	17,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,147.00000	3,143,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		6.00000	5,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,142.00000	4,139,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		423.00000	416,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		882.00000	878,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		18.00000	17,000	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,927.00000	7,929,000	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		38.00000	37,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,947.00000	5,949,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		79.00000	76,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,988.00000	3,988,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		188.00000	183,000	23.86	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,097.00000	2,095,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,210.00000	1,206,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		119.00000	118,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,109.00000	2,106,000	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	13/12/2010	Foreign Exchange Future	6.00	Put		18.00000	18,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,097.00000	3,094,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		6.00000	6,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,093.00000	4,089,000	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		18.00000	17,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,977.00000	7,979,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		37.00000	36,000	31.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,996.00000	5,998,000	31.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		77.00000	75,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,036.00000	4,037,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		183.00000	179,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,142.00000	2,141,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		589.00000	582,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		548.00000	544,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,171.00000	1,166,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		130.00000	128,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,060.00000	2,057,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		19.00000	19,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,048.00000	3,044,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		7.00000	6,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,043.00000	4,039,000	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		18.00000	17,000	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,027.00000	8,029,000	33.32	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	14.10	Call		37.00000	35,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,046.00000	6,047,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		76.00000	74,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,085.00000	4,086,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		179.00000	175,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,188.00000	2,187,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		568.00000	562,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		577.00000	574,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,131.00000	1,127,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		140.00000	139,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,011.00000	2,008,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		20.00000	20,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,998.00000	2,995,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		7.00000	7,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,993.00000	3,989,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		610.00000	604,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		519.00000	516,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		17.00000	16,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,076.00000	8,078,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		36.00000	35,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,095.00000	6,097,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		74.00000	72,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,133.00000	4,134,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		174.00000	170,000	24.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,233.00000	2,232,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		550.00000	543,000	18.93	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		609.00000	605,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,095.00000	1,090,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		154.00000	152,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,964.00000	1,960,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		23.00000	22,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,948.00000	2,945,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	7,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,943.00000	3,940,000	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		17.00000	16,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,126.00000	8,128,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		35.00000	34,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,144.00000	6,146,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		73.00000	71,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,182.00000	4,183,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		170.00000	166,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,279.00000	2,278,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		532.00000	525,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		641.00000	637,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,060.00000	1,055,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		169.00000	167,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,917.00000	1,913,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		26.00000	25,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,899.00000	2,895,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		8.00000	7,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,893.00000	3,890,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		16.00000	16,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,175.00000	8,178,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		34.00000	33,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,193.00000	6,195,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		71.00000	69,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,230.00000	4,231,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		166.00000	162,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,325.00000	2,324,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		514.00000	508,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		673.00000	670,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,025.00000	1,020,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		184.00000	182,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,870.00000	1,866,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		29.00000	28,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,849.00000	2,846,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		8.00000	8,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,843.00000	3,840,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		15.00000	14,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,374.00000	8,376,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		32.00000	31,000	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	13/12/2010	Foreign Exchange Future	14.45	Put		6,391.00000	6,393,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		66.00000	64,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,425.00000	4,426,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		150.00000	146,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,509.00000	2,508,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		451.00000	445,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		810.00000	807,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		896.00000	891,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		255.00000	253,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,685.00000	1,681,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		44.00000	43,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,651.00000	2,648,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		10.00000	10,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,644.00000	3,641,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	3,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		15.00000	14,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,324.00000	8,326,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		32.00000	31,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,341.00000	6,343,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		67.00000	65,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,376.00000	4,377,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		154.00000	150,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,463.00000	2,462,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		466.00000	459,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		775.00000	771,000	19.60	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	13/12/2010	Foreign Exchange Future	7.40	Call		927.00000	922,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		236.00000	234,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,731.00000	1,726,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		40.00000	38,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,701.00000	2,697,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		10.00000	9,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,694.00000	3,690,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	2,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		410.00000	403,000	20.13	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		919.00000	915,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		14.00000	14,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,423.00000	8,426,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		31.00000	30,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,440.00000	6,442,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		64.00000	62,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,473.00000	4,474,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		146.00000	143,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,555.00000	2,555,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		437.00000	430,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		846.00000	842,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		866.00000	860,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		275.00000	272,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,639.00000	1,635,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		48.00000	47,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,602.00000	2,598,000	20.43	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	13/12/2010	Foreign Exchange Future	5.50	Put		11.00000	10,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,594.00000	3,591,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	3,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		497.00000	491,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		706.00000	703,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		19.00000	18,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,778.00000	7,780,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		40.00000	38,000	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,799.00000	5,800,000	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		83.00000	81,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,842.00000	3,843,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		202.00000	197,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,961.00000	1,959,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		678.00000	672,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		437.00000	434,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,334.00000	1,329,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		93.00000	91,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,257.00000	2,253,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		16.00000	15,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,246.00000	3,243,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		5.00000	5,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,242.00000	4,239,000	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	18,000	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,828.00000	7,830,000	33.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		39.00000	38,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,848.00000	5,850,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		81.00000	79,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,890.00000	3,891,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		197.00000	192,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,006.00000	2,004,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		655.00000	648,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		464.00000	460,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,292.00000	1,288,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		101.00000	100,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,208.00000	2,204,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		17.00000	16,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,196.00000	3,193,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	5,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,192.00000	4,189,000	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		16.00000	15,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,225.00000	8,227,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		34.00000	33,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,243.00000	6,245,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		70.00000	68,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,279.00000	4,280,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		161.00000	158,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,370.00000	2,370,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		992.00000	987,000	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		201.00000	199,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,823.00000	1,819,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		32.00000	31,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,800.00000	2,796,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		9.00000	8,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,794.00000	3,790,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		3.00000	2,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		15.00000	15,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,274.00000	8,277,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		33.00000	32,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,292.00000	6,294,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		68.00000	66,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,327.00000	4,328,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		157.00000	154,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,416.00000	2,416,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		481.00000	475,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		740.00000	737,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		959.00000	954,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		218.00000	216,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,777.00000	1,773,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		36.00000	35,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,750.00000	2,747,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		9.00000	9,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,744.00000	3,740,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		3.00000	2,000	25.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		25.00000	24,000	32.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,984.00000	6,986,000	32.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		52.00000	50,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,011.00000	5,012,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		114.00000	111,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,073.00000	3,073,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		311.00000	305,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,270.00000	1,267,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,042.00000	5,038,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,311.00000	1,308,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		302.00000	296,000	21.46	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	236,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		0.00000	1,648,000	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.45150	12.39110			9,836,685.00	790	13,736.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,609.00000	9,549,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,609.00000	7,549,000	37.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,609.00000	5,549,000	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,610.00000	3,550,000	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		26.00000	28,000	21.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,635.00000	1,577,000	21.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		109.00000	117,000	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		718.00000	666,000	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		509.00000	549,000	15.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		118.00000	98,000	15.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,398.00000	1,458,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		7.00000	7,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,392.00000	2,452,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,759.00000	9,699,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	38.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,759.00000	7,699,000	38.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,759.00000	5,699,000	31.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,760.00000	3,700,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		22.00000	23,000	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,781.00000	1,722,000	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		87.00000	93,000	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		846.00000	792,000	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		411.00000	445,000	15.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		170.00000	144,000	15.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,251.00000	1,310,000	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		10.00000	9,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,243.00000	2,303,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2.00000	2,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,709.00000	9,649,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,709.00000	7,649,000	38.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,709.00000	5,649,000	31.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,710.00000	3,650,000	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		23.00000	24,000	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,732.00000	1,673,000	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		94.00000	100,000	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		803.00000	749,000	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		442.00000	479,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		151.00000	128,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,300.00000	1,359,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		9.00000	8,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,292.00000	2,353,000	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	2,000	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,241.00000	3,302,000	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,109.00000	9,049,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,109.00000	7,049,000	36.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,959.00000	8,899,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	35.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,959.00000	6,899,000	35.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,959.00000	4,899,000	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		4.00000	4,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,963.00000	2,903,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		65.00000	69,000	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,024.00000	968,000	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		299.00000	327,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		258.00000	226,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,056.00000	1,114,000	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		15.00000	13,000	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,043.00000	2,104,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2.00000	3,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,041.00000	3,102,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,809.00000	8,749,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	35.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,809.00000	6,749,000	35.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,809.00000	4,749,000	28.91	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	15.20	Call		5.00000	5,000	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,814.00000	2,754,000	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		81.00000	86,000	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		890.00000	835,000	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		381.00000	414,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		190.00000	163,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,202.00000	1,261,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		11.00000	10,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,193.00000	2,253,000	21.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2.00000	2,000	21.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,191.00000	3,252,000	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,859.00000	8,799,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	35.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,859.00000	6,799,000	35.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,859.00000	4,799,000	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		4.00000	4,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,863.00000	2,803,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		75.00000	80,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		934.00000	879,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		352.00000	383,000	15.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		211.00000	182,000	15.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,153.00000	1,212,000	15.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		12.00000	11,000	15.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,143.00000	2,203,000	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2.00000	2,000	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,141.00000	3,202,000	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,009.00000	8,949,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	35.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,009.00000	6,949,000	35.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,009.00000	4,949,000	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		3.00000	3,000	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,012.00000	2,952,000	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		60.00000	64,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,069.00000	1,013,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		275.00000	301,000	15.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		284.00000	250,000	15.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,007.00000	1,065,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		16.00000	14,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,994.00000	2,054,000	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3.00000	3,000	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,991.00000	3,052,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,259.00000	9,199,000	39.46	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	19.65	Call		0.00000	0,000	36.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,259.00000	7,199,000	36.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,409.00000	9,349,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,409.00000	7,349,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,659.00000	9,599,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,659.00000	7,599,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,659.00000	5,599,000	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,660.00000	3,600,000	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		101.00000	108,000	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		760.00000	707,000	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		475.00000	513,000	15.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		134.00000	112,000	15.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,349.00000	1,408,000	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		8.00000	7,000	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,342.00000	2,403,000	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	2,000	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,559.00000	9,499,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,559.00000	7,499,000	37.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,509.00000	9,449,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,509.00000	7,449,000	37.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,459.00000	9,399,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,459.00000	7,399,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,359.00000	9,299,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,359.00000	7,299,000	37.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,209.00000	9,149,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,209.00000	7,149,000	36.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,159.00000	9,099,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,159.00000	7,099,000	36.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,059.00000	8,999,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,059.00000	6,999,000	36.09	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	17.45	Call		0.00000	0,000	29.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,059.00000	4,999,000	29.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		3.00000	3,000	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,062.00000	3,002,000	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		56.00000	59,000	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,115.00000	1,058,000	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		255.00000	276,000	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		314.00000	275,000	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		961.00000	1,017,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		20.00000	16,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,944.00000	2,004,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3.00000	3,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,941.00000	3,002,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,909.00000	8,849,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	35.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,909.00000	6,849,000	35.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,909.00000	4,849,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,910.00000	3,850,000	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		4.00000	4,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,913.00000	2,853,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		18.00000	19,000	22.46	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	14.30	Put		1,927.00000	1,868,000	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		70.00000	74,000	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		979.00000	923,000	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		325.00000	354,000	15.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		234.00000	203,000	15.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,104.00000	1,163,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		13.00000	12,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,093.00000	2,153,000	21.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2.00000	2,000	21.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,091.00000	3,152,000	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		25.00000	26,000	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,684.00000	1,625,000	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,509.00000	5,449,000	31.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,000	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,510.00000	4,449,000	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,511.00000	3,451,000	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		7.00000	8,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,516.00000	2,457,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		30.00000	31,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,539.00000	1,480,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		128.00000	137,000	17.15	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		637.00000	586,000	17.15	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	11.90	Call		581.00000	625,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		90.00000	74,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,497.00000	1,557,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		6.00000	6,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,492.00000	2,552,000	23.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	23.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,259.00000	5,199,000	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,260.00000	4,200,000	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		2.00000	2,000	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,261.00000	3,201,000	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		11.00000	11,000	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,270.00000	2,210,000	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		42.00000	44,000	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,301.00000	1,243,000	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		188.00000	203,000	16.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		447.00000	402,000	16.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		783.00000	834,000	14.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		42.00000	33,000	14.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,745.00000	1,805,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		4.00000	4,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,742.00000	2,802,000	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,359.00000	5,299,000	30.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,360.00000	4,300,000	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,361.00000	3,301,000	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		9.00000	10,000	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,368.00000	2,309,000	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		37.00000	39,000	20.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,396.00000	1,338,000	20.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		161.00000	173,000	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		520.00000	472,000	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		699.00000	748,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		58.00000	47,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,646.00000	1,706,000	18.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		5.00000	5,000	18.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,642.00000	2,702,000	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,159.00000	5,099,000	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,160.00000	4,100,000	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		3.00000	3,000	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,162.00000	3,102,000	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		13.00000	13,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,172.00000	2,112,000	23.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		48.00000	51,000	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,207.00000	1,150,000	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		219.00000	237,000	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		378.00000	336,000	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		870.00000	924,000	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		29.00000	23,000	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,844.00000	1,904,000	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3.00000	3,000	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,842.00000	2,902,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,459.00000	5,399,000	30.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,460.00000	4,400,000	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,461.00000	3,401,000	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		8.00000	8,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,467.00000	2,407,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		32.00000	34,000	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,491.00000	1,433,000	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		138.00000	148,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		597.00000	547,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		619.00000	665,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		78.00000	64,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,547.00000	1,606,000	18.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		6.00000	5,000	18.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,542.00000	2,602,000	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,559.00000	5,499,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,559.00000	4,499,000	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,560.00000	3,500,000	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		7.00000	7,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,566.00000	2,506,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		28.00000	29,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,587.00000	1,528,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		118.00000	127,000	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		677.00000	626,000	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		544.00000	587,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		103.00000	86,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,448.00000	1,507,000	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		7.00000	6,000	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,442.00000	2,502,000	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,409.00000	5,349,000	30.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,410.00000	4,350,000	27.69	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	15/03/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,411.00000	3,351,000	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		8.00000	9,000	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,417.00000	2,358,000	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		34.00000	36,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,443.00000	1,385,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		149.00000	160,000	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		558.00000	509,000	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		659.00000	706,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		68.00000	55,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,596.00000	1,656,000	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		5.00000	5,000	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,592.00000	2,652,000	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	30.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,309.00000	5,249,000	30.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,310.00000	4,250,000	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,311.00000	3,251,000	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		10.00000	10,000	23.48	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,319.00000	2,259,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		39.00000	41,000	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,348.00000	1,290,000	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		174.00000	187,000	16.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		483.00000	436,000	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		740.00000	790,000	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		49.00000	39,000	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,695.00000	1,755,000	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		4.00000	4,000	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,692.00000	2,752,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	30.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,209.00000	5,149,000	30.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,210.00000	4,150,000	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,211.00000	3,151,000	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		12.00000	12,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,221.00000	2,161,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		45.00000	48,000	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,254.00000	1,197,000	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		203.00000	219,000	16.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		412.00000	368,000	16.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		826.00000	879,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		35.00000	28,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,795.00000	1,855,000	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		4.00000	4,000	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,792.00000	2,852,000	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	24.63	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	17.50	Call		0.00000	0,000	29.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,109.00000	5,049,000	29.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,110.00000	4,050,000	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		3.00000	3,000	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,112.00000	3,052,000	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		14.00000	15,000	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,123.00000	2,064,000	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		236.00000	256,000	15.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		345.00000	305,000	15.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		915.00000	970,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		24.00000	19,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,894.00000	1,954,000	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3.00000	3,000	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,892.00000	2,952,000	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		52.00000	55,000	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,161.00000	1,104,000	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,209.00000	8,149,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	33.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,209.00000	6,149,000	33.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,791.00000	3,852,000	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	39.46	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	20.50	Put		8,109.00000	8,049,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	32.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,109.00000	6,049,000	32.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,891.00000	3,952,000	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,159.00000	8,099,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,159.00000	6,099,000	33.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,841.00000	3,902,000	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,409.00000	8,349,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	33.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,409.00000	6,349,000	33.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,591.00000	3,652,000	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,509.00000	8,449,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,509.00000	6,449,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,491.00000	3,552,000	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,459.00000	8,399,000	39.46	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	18.85	Call		0.00000	0,000	34.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,459.00000	6,399,000	34.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,541.00000	3,602,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,559.00000	8,499,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,559.00000	6,499,000	34.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,441.00000	3,502,000	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,709.00000	8,649,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	34.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,709.00000	6,649,000	34.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,709.00000	4,649,000	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		5.00000	5,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,714.00000	2,654,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,291.00000	3,352,000	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,759.00000	8,699,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	35.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,759.00000	6,699,000	35.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	28.76	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	17.15	Put		4,759.00000	4,699,000	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		5.00000	5,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,764.00000	2,704,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,659.00000	8,599,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	34.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,659.00000	6,599,000	34.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,659.00000	4,599,000	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		6.00000	6,000	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,665.00000	2,605,000	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,341.00000	3,402,000	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	39.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,959.00000	7,899,000	39.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	32.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,959.00000	5,899,000	32.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,960.00000	3,900,000	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		17.00000	18,000	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,976.00000	1,917,000	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,041.00000	4,102,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,441.00000	4,502,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	26.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,391.00000	3,452,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,391.00000	4,452,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,541.00000	4,602,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,341.00000	4,402,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,259.00000	8,199,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,259.00000	6,199,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,741.00000	3,802,000	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,241.00000	4,302,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	38.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,809.00000	7,749,000	38.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,809.00000	5,749,000	31.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,810.00000	3,750,000	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		21.00000	21,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,830.00000	1,770,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,191.00000	4,252,000	26.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	39.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,059.00000	7,999,000	39.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	32.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,059.00000	5,999,000	32.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,060.00000	4,000,000	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		15.00000	16,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,074.00000	2,015,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,941.00000	4,002,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,309.00000	8,249,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	33.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,309.00000	6,249,000	33.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,691.00000	3,752,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	39.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,009.00000	7,949,000	39.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,009.00000	5,949,000	32.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,010.00000	3,950,000	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		16.00000	17,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,025.00000	1,966,000	22.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,991.00000	4,052,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,359.00000	8,299,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,359.00000	6,299,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,641.00000	3,702,000	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.65820	12.60130		16.10	632,910.00	50	12,363.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,449.00000	9,392,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		2.00000	2,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,451.00000	7,394,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,749.00000	9,692,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	2,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,751.00000	7,694,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,250.00000	9,193,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		3.00000	3,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,252.00000	7,195,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		11.00000	11,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,260.00000	5,203,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		56.00000	57,000	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,305.00000	3,249,000	23.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,100.00000	9,043,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	3,000	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,102.00000	7,045,000	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		13.00000	13,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,112.00000	5,055,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		62.00000	63,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,161.00000	3,105,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,000.00000	8,943,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	3,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,002.00000	6,945,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		238.00000	245,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,237.00000	1,187,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		503.00000	527,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		502.00000	469,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,021.00000	2,078,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		20.00000	20,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,009.00000	3,066,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		8.00000	8,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,800.00000	8,743,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		3.00000	3,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,802.00000	6,745,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	1,000	27.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,850.00000	8,793,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	3,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,852.00000	6,795,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		573.00000	600,000	15.88	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		422.00000	392,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,241.00000	1,291,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		90.00000	83,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,169.00000	2,225,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		18.00000	17,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,158.00000	3,214,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		7.00000	6,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,300.00000	9,243,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		10.00000	10,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,309.00000	5,252,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		55.00000	56,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,354.00000	3,298,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,499.00000	9,442,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		2.00000	2,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,501.00000	7,444,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		8.00000	8,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,507.00000	5,450,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,649.00000	9,592,000	27.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	2,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,651.00000	7,594,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		678.00000	710,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		327.00000	302,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,416.00000	1,468,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		65.00000	60,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,366.00000	2,422,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		15.00000	14,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,699.00000	9,642,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	2,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,701.00000	7,644,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,371.00000	1,423,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		70.00000	65,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,316.00000	2,373,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		15.00000	15,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,599.00000	9,542,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		2.00000	2,000	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,601.00000	7,544,000	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		160.00000	163,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,759.00000	1,705,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		318.00000	329,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		917.00000	871,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		707.00000	739,000	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	12.20	Put		306.00000	281,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,461.00000	1,513,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		60.00000	55,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,415.00000	2,472,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		14.00000	14,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,549.00000	9,492,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		8.00000	8,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,557.00000	5,500,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		48.00000	48,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,597.00000	3,540,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,400.00000	9,343,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		2.00000	2,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,401.00000	7,344,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,350.00000	9,293,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		2.00000	2,000	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,351.00000	7,294,000	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		10.00000	10,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,359.00000	5,302,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		53.00000	54,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,402.00000	3,346,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,200.00000	9,143,000	27.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	3,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,202.00000	7,145,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		11.00000	12,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,210.00000	5,154,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		58.00000	59,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,257.00000	3,201,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		965.00000	1,006,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		164.00000	148,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,831.00000	1,886,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		30.00000	28,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,811.00000	2,867,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		10.00000	9,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,150.00000	9,093,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	3,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,152.00000	7,095,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,050.00000	8,993,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	3,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,052.00000	6,995,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		230.00000	237,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,279.00000	1,229,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,076.00000	1,120,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		125.00000	112,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,973.00000	2,029,000	16.43	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	10.65	Put		22.00000	21,000	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,950.00000	8,893,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	3,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,952.00000	6,895,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		9.00000	9,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,458.00000	5,401,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		24.00000	25,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,473.00000	4,417,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		50.00000	51,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,499.00000	3,443,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		93.00000	95,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,542.00000	2,487,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		246.00000	254,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,195.00000	1,146,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		526.00000	550,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		475.00000	442,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,156.00000	1,204,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		105.00000	96,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,070.00000	2,127,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		19.00000	19,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,059.00000	3,115,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		8.00000	7,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		155.00000	158,000	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,804.00000	1,750,000	20.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		5.00000	5,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,004.00000	5,947,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		37.00000	38,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,036.00000	3,980,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		65.00000	67,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,064.00000	3,009,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		766.00000	801,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		265.00000	243,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,551.00000	1,605,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		50.00000	47,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	5,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,904.00000	5,847,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		369.00000	383,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		768.00000	725,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		829.00000	866,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		228.00000	208,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,643.00000	1,697,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		42.00000	39,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,612.00000	2,669,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		11.00000	11,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		7.00000	8,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,606.00000	5,550,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		21.00000	22,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,620.00000	4,564,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		46.00000	47,000	24.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,645.00000	3,589,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		84.00000	86,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,683.00000	2,628,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		222.00000	228,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,321.00000	1,270,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		466.00000	484,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		565.00000	526,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,038.00000	1,081,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		137.00000	123,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,926.00000	1,981,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		25.00000	23,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,910.00000	2,966,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		9.00000	8,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		930.00000	970,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		179.00000	162,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,783.00000	1,838,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		32.00000	30,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,761.00000	2,818,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		10.00000	10,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		13.00000	14,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,062.00000	5,006,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		36.00000	37,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,085.00000	4,029,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		330.00000	342,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		879.00000	834,000	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	14/06/2010	Foreign Exchange Future	12.15	Call		736.00000	770,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		285.00000	262,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,464.00000	2,521,000	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		13.00000	13,000	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		5.00000	5,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,954.00000	5,897,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		38.00000	39,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,987.00000	3,931,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		68.00000	69,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,017.00000	2,961,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		176.00000	180,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,625.00000	1,572,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		356.00000	369,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		805.00000	761,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		797.00000	833,000	15.43	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		246.00000	225,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,597.00000	1,651,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		46.00000	43,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,563.00000	2,620,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		12.00000	12,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		6.00000	6,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,855.00000	5,798,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		16.00000	17,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,865.00000	4,809,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		40.00000	41,000	25.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,889.00000	3,833,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		72.00000	73,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,921.00000	2,865,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		384.00000	398,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		733.00000	690,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		862.00000	900,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		211.00000	192,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,690.00000	1,744,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		39.00000	36,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,662.00000	2,719,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		11.00000	11,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		399.00000	414,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		698.00000	656,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		895.00000	935,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		194.00000	177,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,711.00000	2,768,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		10.00000	10,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		7.00000	7,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,656.00000	5,599,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		20.00000	21,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,669.00000	4,613,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		45.00000	46,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,694.00000	3,638,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		81.00000	83,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,730.00000	2,675,000	22.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		448.00000	466,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		597.00000	558,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,001.00000	1,044,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		150.00000	136,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,878.00000	1,933,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		27.00000	25,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,860.00000	2,917,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		9.00000	9,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		214.00000	221,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,363.00000	1,313,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		9.00000	9,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,408.00000	5,351,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		25.00000	26,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,424.00000	4,368,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		52.00000	53,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,451.00000	3,395,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		96.00000	98,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,495.00000	2,440,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		264.00000	273,000	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,113.00000	1,065,000	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		12.00000	12,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,161.00000	5,104,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		32.00000	34,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,181.00000	4,126,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		60.00000	61,000	23.76	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	14/06/2010	Foreign Exchange Future	15.75	Put		3,209.00000	3,153,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		113.00000	116,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,262.00000	2,208,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		306.00000	317,000	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		955.00000	909,000	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		15.00000	15,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,964.00000	4,907,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,327.00000	1,379,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		76.00000	71,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,267.00000	2,324,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		16.00000	16,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,257.00000	3,314,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	6,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		17.00000	18,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,816.00000	4,760,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		41.00000	42,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,840.00000	3,784,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		141.00000	144,000	20.94	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,940.00000	1,886,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,284.00000	1,334,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		83.00000	76,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,218.00000	2,274,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		17.00000	16,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		39.00000	40,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,938.00000	3,882,000	25.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		70.00000	71,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,969.00000	2,913,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		133.00000	136,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,032.00000	1,978,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		255.00000	263,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,154.00000	1,105,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		549.00000	575,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		448.00000	417,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,198.00000	1,247,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		97.00000	89,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,119.00000	2,176,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		18.00000	18,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,108.00000	3,165,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		7.00000	7,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		3.00000	2,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,302.00000	7,244,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		6.00000	6,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,805.00000	5,748,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		28.00000	29,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,327.00000	4,271,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		74.00000	76,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,873.00000	2,818,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		194.00000	199,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,493.00000	1,441,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		598.00000	626,000	15.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		397.00000	368,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,736.00000	1,791,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		35.00000	33,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,207.00000	3,264,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		6.00000	6,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,702.00000	4,758,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		181.00000	186,000	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,580.00000	1,528,000	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	2,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,551.00000	7,494,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		5.00000	5,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,054.00000	5,997,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		22.00000	23,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,571.00000	4,515,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		64.00000	65,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,113.00000	3,057,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		165.00000	169,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,714.00000	1,661,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		484.00000	504,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		533.00000	496,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,506.00000	1,559,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		55.00000	51,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,959.00000	3,016,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		8.00000	8,000	20.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,452.00000	4,509,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	2,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,001.00000	7,944,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		4.00000	4,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,503.00000	6,446,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		14.00000	14,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,013.00000	4,956,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		49.00000	50,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,548.00000	3,492,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		126.00000	128,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,125.00000	2,070,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		342.00000	355,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		841.00000	797,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,114.00000	1,162,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		113.00000	104,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,514.00000	2,570,000	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		13.00000	12,000	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,003.00000	4,060,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		7.00000	7,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,706.00000	5,649,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		19.00000	20,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,718.00000	4,662,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		44.00000	44,000	24.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,743.00000	3,686,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		79.00000	80,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,778.00000	2,722,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		150.00000	153,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,849.00000	1,795,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		207.00000	213,000	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,406.00000	1,355,000	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		295.00000	305,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		994.00000	947,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		431.00000	448,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		630.00000	590,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		651.00000	681,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		350.00000	323,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		170.00000	174,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,669.00000	1,616,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	6,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,755.00000	5,698,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		18.00000	19,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,767.00000	4,711,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		43.00000	43,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,792.00000	3,735,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		76.00000	78,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,825.00000	2,770,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		200.00000	206,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,449.00000	1,398,000	19.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		284.00000	294,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,033.00000	986,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		414.00000	431,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		663.00000	623,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		624.00000	653,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		373.00000	345,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		187.00000	192,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,536.00000	1,484,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		15.00000	16,000	25.35	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,914.00000	4,858,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		274.00000	283,000	18.17	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,073.00000	1,025,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		146.00000	149,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,895.00000	1,841,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		2.00000	2,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,201.00000	8,144,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		4.00000	4,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,203.00000	6,146,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		31.00000	32,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,230.00000	4,174,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		110.00000	112,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,309.00000	2,254,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,804.00000	3,861,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	2,000	27.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,101.00000	8,044,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		5.00000	5,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,104.00000	6,047,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		34.00000	35,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,133.00000	4,077,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		117.00000	120,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,216.00000	2,162,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,904.00000	3,961,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	2,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,151.00000	8,094,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		4.00000	4,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,153.00000	6,096,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,854.00000	3,911,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,400.00000	8,343,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	4,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,403.00000	6,346,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,605.00000	3,662,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,500.00000	8,443,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		23.00000	24,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,522.00000	4,466,000	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		90.00000	92,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,589.00000	2,534,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,505.00000	3,562,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	4,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,450.00000	8,393,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		4.00000	4,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,453.00000	6,396,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,555.00000	3,612,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	4,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,550.00000	8,493,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		4.00000	4,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,553.00000	6,496,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		87.00000	89,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,636.00000	2,581,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,456.00000	3,512,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	4,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,700.00000	8,643,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		3.00000	3,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,702.00000	6,645,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,307.00000	3,363,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	5,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	1,000	27.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,750.00000	8,693,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		3.00000	3,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,752.00000	6,695,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,650.00000	8,593,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		3.00000	3,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,652.00000	6,595,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,356.00000	3,413,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		5.00000	5,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	2,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,951.00000	7,894,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		129.00000	132,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,078.00000	2,024,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,053.00000	4,110,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,406.00000	3,463,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	5,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,402.00000	4,459,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,552.00000	4,609,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,352.00000	4,409,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	2,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,250.00000	8,194,000	27.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		4.00000	4,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,253.00000	6,196,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		29.00000	30,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,278.00000	4,222,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		106.00000	108,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,355.00000	2,300,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,754.00000	3,811,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	2,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,051.00000	7,994,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		121.00000	124,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,170.00000	2,116,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,954.00000	4,010,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		3.00000	2,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,252.00000	4,309,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	2,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,801.00000	7,744,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,203.00000	4,259,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,300.00000	8,243,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		4.00000	4,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,303.00000	6,246,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		102.00000	105,000	22.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,401.00000	2,347,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,704.00000	3,761,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,900.00000	8,843,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	3,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,902.00000	6,845,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,350.00000	8,293,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	4,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,353.00000	6,296,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		27.00000	28,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,376.00000	4,320,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		99.00000	101,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,448.00000	2,393,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,655.00000	3,711,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	3,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,600.00000	8,543,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		3.00000	3,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,602.00000	6,545,000	25.93	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.86230	12.81160		16.65	643,115.00	50	1,236.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		729.00000	755,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		647.00000	623,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		704.00000	730,000	17.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		672.00000	648,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		753.00000	781,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		621.00000	599,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08610	0.08570		22.97	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		650.00000	680,000	22.97	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		80.00000	70,000	22.97	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		181.00000	188,000	27.69	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		611.00000	578,000	27.69	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,576.00000	1,616,000	27.97	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		6.00000	6,000	27.97	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08760	0.08720		27.23	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		917.00000	946,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		197.00000	186,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		459.00000	475,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		739.00000	715,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,734.00000	1,777,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		14.00000	17,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.80680	10.80050		14.81	3,512,210.00	325	21,439.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,850.00000	8,843,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,850.00000	6,843,000	36.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	30.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,850.00000	4,843,000	30.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	23.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,851.00000	2,844,000	23.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		40.00000	40,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		890.00000	883,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		314.00000	314,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		164.00000	157,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,155.00000	1,162,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	5,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,151.00000	2,157,000	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,151.00000	3,157,000	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,000	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,100.00000	9,093,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,100.00000	7,093,000	37.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,200.00000	9,193,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,200.00000	7,193,000	37.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,950.00000	8,943,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,950.00000	6,943,000	36.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		6.00000	6,000	20.53	0.00	0	13,636.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,806.00000	1,799,000	20.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,750.00000	8,743,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,750.00000	6,743,000	36.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,750.00000	4,743,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,751.00000	2,744,000	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		50.00000	49,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		800.00000	792,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		376.00000	378,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		126.00000	121,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,254.00000	1,261,000	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		4.00000	4,000	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,251.00000	2,257,000	21.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	21.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,251.00000	3,257,000	20.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	20.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,600.00000	8,593,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,600.00000	6,593,000	36.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,600.00000	4,593,000	29.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	22.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,601.00000	2,594,000	22.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		69.00000	68,000	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		669.00000	661,000	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		481.00000	484,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		81.00000	77,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,403.00000	1,409,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	2,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,401.00000	2,407,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,401.00000	3,407,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,650.00000	8,643,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,650.00000	6,643,000	36.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,650.00000	4,643,000	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	23.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,651.00000	2,644,000	23.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		62.00000	61,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		712.00000	704,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		444.00000	447,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		94.00000	90,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,353.00000	1,360,000	16.99	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	9.45	Put		3.00000	3,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,351.00000	2,357,000	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,351.00000	3,357,000	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,000.00000	8,993,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,000.00000	6,993,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,250.00000	9,243,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,250.00000	7,243,000	37.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,300.00000	9,293,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,300.00000	7,293,000	37.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,150.00000	9,143,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,150.00000	7,143,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,050.00000	9,043,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,050.00000	7,043,000	37.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,900.00000	8,893,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,900.00000	6,893,000	36.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,800.00000	8,793,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,800.00000	6,793,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,800.00000	4,793,000	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,801.00000	2,794,000	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		45.00000	44,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		845.00000	837,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		344.00000	345,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		144.00000	138,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,205.00000	1,211,000	16.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	4,000	16.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,201.00000	2,207,000	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,201.00000	3,207,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,700.00000	8,693,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,700.00000	6,693,000	36.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,550.00000	8,543,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,550.00000	6,543,000	36.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,550.00000	4,543,000	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,550.00000	3,543,000	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	22.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,551.00000	2,544,000	22.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		9.00000	9,000	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,559.00000	1,552,000	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		76.00000	76,000	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		626.00000	619,000	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		519.00000	523,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		69.00000	66,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,453.00000	1,459,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	2,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,451.00000	2,457,000	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,451.00000	3,457,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,700.00000	4,693,000	29.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,700.00000	3,693,000	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,701.00000	2,694,000	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		7.00000	7,000	20.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,707.00000	1,700,000	20.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		56.00000	55,000	17.04	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		756.00000	748,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		409.00000	412,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		109.00000	105,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,304.00000	1,310,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	3,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,301.00000	2,307,000	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,301.00000	3,307,000	20.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	20.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,900.00000	4,893,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,900.00000	3,893,000	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	23.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,901.00000	2,894,000	23.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		5.00000	5,000	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,905.00000	1,898,000	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		36.00000	36,000	17.67	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	11.70	Put		936.00000	929,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		285.00000	285,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		185.00000	178,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,106.00000	1,112,000	15.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	5,000	15.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,101.00000	2,107,000	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,101.00000	3,107,000	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,950.00000	4,943,000	30.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	26.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,950.00000	3,943,000	26.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	23.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,951.00000	2,944,000	23.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		4.00000	4,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,954.00000	1,947,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		33.00000	32,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		983.00000	975,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		258.00000	258,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		208.00000	201,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,057.00000	1,063,000	15.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	6,000	15.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,051.00000	2,057,000	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	21.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,051.00000	3,057,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,150.00000	5,143,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,150.00000	4,143,000	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,151.00000	3,144,000	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		3.00000	3,000	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,153.00000	2,146,000	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		21.00000	21,000	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,171.00000	1,164,000	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		174.00000	173,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		324.00000	316,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		865.00000	871,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		15.00000	14,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,852.00000	1,858,000	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	1,000	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,851.00000	2,857,000	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,200.00000	5,193,000	31.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,200.00000	4,193,000	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.63	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	14.00	Put		3,201.00000	3,194,000	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		3.00000	3,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,203.00000	2,196,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		19.00000	19,000	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,219.00000	1,212,000	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		158.00000	157,000	15.45	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		358.00000	350,000	15.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		818.00000	825,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		18.00000	18,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,802.00000	1,808,000	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	1,000	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,801.00000	2,807,000	21.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	21.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,050.00000	5,043,000	31.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,050.00000	4,043,000	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,051.00000	3,044,000	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		4.00000	4,000	21.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,054.00000	2,047,000	21.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		26.00000	26,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,076.00000	1,069,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		212.00000	211,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		262.00000	254,000	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	9.85	Call		959.00000	966,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		9.00000	9,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,951.00000	1,958,000	20.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	20.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,951.00000	2,957,000	21.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	21.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,000.00000	4,993,000	31.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,000.00000	3,993,000	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,001.00000	2,994,000	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		4.00000	4,000	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,004.00000	1,997,000	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		29.00000	29,000	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,029.00000	1,022,000	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		233.00000	233,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		233.00000	226,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,007.00000	1,014,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	7,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,001.00000	2,008,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,001.00000	3,007,000	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,100.00000	5,093,000	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,100.00000	4,093,000	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,101.00000	3,094,000	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		3.00000	3,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,103.00000	2,096,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		24.00000	24,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,124.00000	1,117,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		193.00000	191,000	15.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		293.00000	284,000	15.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		912.00000	918,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		12.00000	11,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,901.00000	1,908,000	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,901.00000	2,907,000	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,350.00000	5,343,000	32.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	28.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,350.00000	4,343,000	28.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	25.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,350.00000	3,343,000	25.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		2.00000	2,000	22.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,352.00000	2,345,000	22.18	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	12.15	Call		14.00000	14,000	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,364.00000	1,357,000	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		116.00000	115,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		466.00000	458,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		684.00000	689,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		34.00000	32,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,652.00000	1,658,000	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	1,000	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,651.00000	2,657,000	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,250.00000	5,243,000	32.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,250.00000	4,243,000	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,251.00000	3,243,000	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		2.00000	3,000	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,252.00000	2,246,000	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		17.00000	17,000	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,267.00000	1,260,000	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		143.00000	142,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		393.00000	385,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		773.00000	779,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		23.00000	22,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,752.00000	1,758,000	19.46	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	9.05	Put		2.00000	1,000	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,751.00000	2,757,000	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,300.00000	5,293,000	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,300.00000	4,293,000	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	24.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,300.00000	3,293,000	24.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		2.00000	2,000	22.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,302.00000	2,295,000	22.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		129.00000	128,000	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		429.00000	421,000	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		728.00000	734,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		28.00000	27,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,702.00000	1,708,000	19.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	1,000	19.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,701.00000	2,707,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,400.00000	5,393,000	32.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,400.00000	4,393,000	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,400.00000	3,393,000	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		2.00000	2,000	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,402.00000	2,395,000	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		13.00000	13,000	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,413.00000	1,406,000	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		105.00000	104,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		505.00000	497,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		641.00000	646,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		41.00000	39,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,602.00000	1,608,000	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	1,000	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,601.00000	2,607,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,450.00000	5,443,000	32.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,450.00000	4,443,000	28.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,450.00000	3,443,000	25.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		2.00000	2,000	22.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,452.00000	2,445,000	22.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		11.00000	11,000	19.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,461.00000	1,454,000	19.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		94.00000	93,000	16.24	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		544.00000	536,000	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		599.00000	604,000	14.82	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	15/03/2010	Foreign Exchange Future	10.25	Put		49.00000	47,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,552.00000	1,559,000	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	2,000	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,551.00000	2,557,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		16.00000	16,000	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,316.00000	1,309,000	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,350.00000	8,343,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,350.00000	6,343,000	35.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,651.00000	3,657,000	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,500.00000	8,493,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,500.00000	6,493,000	36.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,500.00000	4,493,000	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		2.00000	2,000	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,502.00000	2,495,000	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		85.00000	84,000	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		585.00000	577,000	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		558.00000	563,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		58.00000	56,000	14.82	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	15/03/2010	Foreign Exchange Future	9.30	Call		1,503.00000	1,509,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	2,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,501.00000	2,507,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,501.00000	3,507,000	19.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	19.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,450.00000	8,443,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	35.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,450.00000	6,443,000	35.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,551.00000	3,557,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,300.00000	8,293,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,300.00000	6,293,000	35.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,701.00000	3,707,000	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,400.00000	8,393,000	38.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	35.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,400.00000	6,393,000	35.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,601.00000	3,607,000	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.99000	10.98760		15.49	2,747,500.00	250	12,636.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		153.00000	151,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,265.00000	1,261,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		182.00000	179,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,094.00000	1,089,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		167.00000	164,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,179.00000	1,174,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,312.00000	8,310,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,313.00000	6,311,000	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		11.00000	11,000	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,323.00000	4,321,000	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		60.00000	59,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,372.00000	2,369,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		313.00000	310,000	16.39	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		625.00000	620,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		817.00000	817,000	14.41	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		129.00000	127,000	14.41	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,705.00000	1,707,000	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	17,000	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,691.00000	2,694,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	4,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,688.00000	3,691,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,612.00000	8,610,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,613.00000	6,611,000	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		8.00000	8,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,620.00000	4,618,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		46.00000	45,000	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,658.00000	2,655,000	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		237.00000	234,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		849.00000	844,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		620.00000	619,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		232.00000	229,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,418.00000	1,420,000	15.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		30.00000	30,000	15.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,393.00000	2,395,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	5,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,389.00000	3,391,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,712.00000	8,710,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,713.00000	6,711,000	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		7.00000	7,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,719.00000	4,717,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		43.00000	42,000	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,755.00000	2,752,000	22.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		217.00000	214,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		929.00000	924,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		563.00000	561,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		275.00000	271,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,324.00000	1,326,000	14.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		36.00000	36,000	14.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,294.00000	2,296,000	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	6,000	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,289.00000	3,292,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	2,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,362.00000	8,360,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,363.00000	6,361,000	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		11.00000	10,000	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,373.00000	4,370,000	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		57.00000	56,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,419.00000	2,416,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		299.00000	296,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		661.00000	656,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		782.00000	782,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		144.00000	142,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,657.00000	1,659,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		19.00000	19,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,641.00000	2,644,000	19.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	4,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,639.00000	3,641,000	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,412.00000	8,410,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,413.00000	6,411,000	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		10.00000	10,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,422.00000	4,420,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		55.00000	54,000	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,467.00000	2,464,000	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		285.00000	282,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		697.00000	692,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		748.00000	747,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		160.00000	157,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,608.00000	1,611,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		20.00000	21,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,592.00000	2,594,000	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,589.00000	3,591,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	1,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,562.00000	8,560,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	25.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,563.00000	6,561,000	25.97	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	15.55	Call		9.00000	8,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,571.00000	4,568,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		48.00000	47,000	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,610.00000	2,607,000	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		248.00000	245,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		810.00000	805,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		650.00000	649,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		212.00000	209,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,465.00000	1,467,000	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		27.00000	27,000	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,443.00000	2,445,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,439.00000	3,441,000	22.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	22.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,462.00000	8,460,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,463.00000	6,461,000	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		10.00000	9,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,472.00000	4,469,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		53.00000	52,000	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,515.00000	2,512,000	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		272.00000	269,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		734.00000	729,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		714.00000	714,000	14.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		176.00000	174,000	14.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,560.00000	1,563,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		22.00000	23,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,542.00000	2,544,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,539.00000	3,541,000	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	1,000	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,512.00000	8,510,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	25.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,513.00000	6,511,000	25.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		9.00000	9,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,521.00000	4,519,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		50.00000	49,000	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,562.00000	2,559,000	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		260.00000	257,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		772.00000	767,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		682.00000	681,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		194.00000	191,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,513.00000	1,515,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		25.00000	25,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,492.00000	2,495,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	5,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,489.00000	3,491,000	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	1,000	22.62	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	19.85	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,862.00000	8,860,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,863.00000	6,861,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		6.00000	6,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,868.00000	4,866,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		38.00000	37,000	22.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,900.00000	2,897,000	22.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		190.00000	187,000	18.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,052.00000	1,047,000	18.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		485.00000	482,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		347.00000	342,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,186.00000	1,187,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		48.00000	47,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,145.00000	2,148,000	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	8,000	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,140.00000	3,142,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	2,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,812.00000	8,810,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,813.00000	6,811,000	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		6.00000	6,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,818.00000	4,816,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		39.00000	38,000	22.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,851.00000	2,848,000	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		198.00000	196,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,010.00000	1,006,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		510.00000	508,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		322.00000	318,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,231.00000	1,233,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		43.00000	43,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,195.00000	2,197,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,189.00000	3,192,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	2,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,912.00000	8,910,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,913.00000	6,911,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		6.00000	6,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,918.00000	4,916,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		36.00000	35,000	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,948.00000	2,945,000	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		461.00000	458,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		373.00000	368,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,140.00000	1,142,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		52.00000	52,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,096.00000	2,098,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	8,000	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	14/06/2010	Foreign Exchange Future	7.90	Call		3,090.00000	3,092,000	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	2,000	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,962.00000	8,960,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,963.00000	6,961,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		5.00000	5,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,967.00000	4,965,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		35.00000	34,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,997.00000	2,994,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		174.00000	172,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,136.00000	1,132,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		438.00000	435,000	15.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		400.00000	395,000	15.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,095.00000	1,096,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		57.00000	56,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,046.00000	2,049,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	9,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,040.00000	3,042,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,762.00000	8,760,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,763.00000	6,761,000	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		7.00000	7,000	25.04	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	15.75	Put		4,769.00000	4,767,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		41.00000	40,000	22.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,803.00000	2,800,000	22.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		207.00000	205,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		969.00000	965,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		536.00000	534,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		298.00000	294,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,278.00000	1,279,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		40.00000	39,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,244.00000	2,247,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	7,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,239.00000	3,242,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	2,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,012.00000	9,010,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,013.00000	7,011,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		5.00000	5,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,017.00000	5,015,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		33.00000	33,000	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,045.00000	3,043,000	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		415.00000	413,000	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		427.00000	423,000	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,050.00000	1,052,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		62.00000	62,000	13.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,997.00000	2,000,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		9.00000	10,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,990.00000	2,992,000	20.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,162.00000	9,160,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,163.00000	7,161,000	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		4.00000	4,000	25.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,166.00000	5,164,000	25.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		30.00000	29,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,192.00000	3,189,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		147.00000	145,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,309.00000	1,305,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		360.00000	357,000	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		522.00000	517,000	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		930.00000	930,000	14.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		92.00000	90,000	14.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,850.00000	1,853,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		12.00000	13,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,841.00000	2,843,000	20.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	3,000	20.05	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.16680	11.17060		15.84	2,791,700.00	250	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		403.00000	400,000	17.12	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		897.00000	898,000	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future			11.34310	11.35330		16.43	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		22.00000	22,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,869.00000	8,879,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		48.00000	48,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,895.00000	6,905,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		93.00000	91,000	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,940.00000	4,948,000	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		187.00000	184,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,034.00000	3,041,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		447.00000	443,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,294.00000	1,300,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		760.00000	755,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		607.00000	612,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,340.00000	1,333,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		187.00000	190,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,198.00000	2,190,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		45.00000	47,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,169.00000	3,160,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	17,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		482.00000	478,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,179.00000	1,185,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		22.00000	21,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,919.00000	8,928,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		48.00000	47,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,945.00000	6,954,000	27.54	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	13/12/2010	Foreign Exchange Future	16.25	Call		91.00000	90,000	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,988.00000	4,997,000	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		183.00000	181,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,080.00000	3,088,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		436.00000	432,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,333.00000	1,339,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		739.00000	733,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		636.00000	640,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,302.00000	1,296,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		199.00000	203,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,151.00000	2,142,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		48.00000	49,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,120.00000	3,110,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	17,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		15.00000	15,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,612.00000	9,622,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		38.00000	38,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,635.00000	7,645,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		73.00000	72,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,670.00000	5,679,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		142.00000	140,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,739.00000	3,747,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		315.00000	312,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,912.00000	1,919,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		507.00000	503,000	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	13/12/2010	Foreign Exchange Future	11.95	Put		1,104.00000	1,110,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		877.00000	872,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		474.00000	479,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,537.00000	1,530,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		134.00000	137,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,438.00000	2,429,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		35.00000	36,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		16.00000	16,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,513.00000	9,523,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		39.00000	39,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,536.00000	7,546,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		75.00000	74,000	26.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,572.00000	5,581,000	26.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		147.00000	145,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,644.00000	3,652,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		329.00000	326,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,826.00000	1,833,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		534.00000	530,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,031.00000	1,037,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		928.00000	923,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		425.00000	430,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,619.00000	1,612,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		116.00000	119,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,534.00000	2,525,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		31.00000	32,000	16.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		24.00000	24,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,671.00000	8,681,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		52.00000	51,000	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,699.00000	6,708,000	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		99.00000	98,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,746.00000	4,755,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		202.00000	200,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,849.00000	2,857,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		494.00000	490,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,141.00000	1,147,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		852.00000	847,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		499.00000	504,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,497.00000	1,490,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		144.00000	147,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,390.00000	2,381,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		37.00000	38,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,367.00000	3,357,000	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	14,000	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		23.00000	23,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,770.00000	8,780,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		50.00000	49,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,797.00000	6,806,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		96.00000	94,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,843.00000	4,851,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		194.00000	192,000	21.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,941.00000	2,949,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		470.00000	466,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,217.00000	1,223,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		805.00000	800,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		552.00000	557,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,417.00000	1,410,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		164.00000	167,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,294.00000	2,285,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		41.00000	42,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,268.00000	3,259,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	16,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		20.00000	20,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,067.00000	9,077,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		45.00000	45,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,092.00000	7,102,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		87.00000	85,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,134.00000	5,142,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		173.00000	171,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,220.00000	3,228,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		405.00000	402,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,452.00000	1,459,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		679.00000	674,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		726.00000	731,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,194.00000	1,189,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		241.00000	246,000	14.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,011.00000	2,003,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		58.00000	60,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,972.00000	2,963,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	20,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		19.00000	18,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,216.00000	9,225,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		43.00000	43,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,240.00000	7,250,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		83.00000	82,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,280.00000	5,289,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		164.00000	162,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,361.00000	3,369,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		377.00000	374,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,574.00000	1,581,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		626.00000	621,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		823.00000	828,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,099.00000	1,094,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		296.00000	301,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,877.00000	1,869,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		74.00000	76,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,826.00000	2,816,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		26.00000	26,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,523.00000	8,533,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		55.00000	54,000	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
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,552.00000	6,561,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		104.00000	103,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,601.00000	4,610,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		215.00000	212,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,712.00000	2,719,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,516.00000	3,506,000	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	13,000	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		26.00000	25,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,573.00000	8,582,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		54.00000	53,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,601.00000	6,610,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		103.00000	101,000	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,650.00000	4,658,000	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		211.00000	208,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,758.00000	2,765,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		520.00000	516,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,067.00000	1,073,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		902.00000	897,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		449.00000	454,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,578.00000	1,571,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		125.00000	128,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,486.00000	2,477,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		33.00000	34,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,466.00000	3,456,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	13,000	19.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		25.00000	25,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,622.00000	8,632,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		53.00000	52,000	27.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,650.00000	6,659,000	27.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		101.00000	99,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,698.00000	4,706,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		206.00000	204,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,803.00000	2,811,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,417.00000	3,407,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	14,000	18.88	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.82600	253.70700			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			321.94900	321.06100			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			298.59600	298.03500			0.00	0	1,021.00
ALBI	On	06/05/2010	Index Future			303.75200	303.46500			151,876,000.00	50	189.00
ALBI	On	05/08/2010	Index Future			309.23400	308.77900			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.86900	6.84430		16.44	1,717,250.00	250	15,228.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	49.09	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,956.00000	7,931,000	49.09	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	45.91	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,956.00000	5,931,000	45.91	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	37.09	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,956.00000	3,931,000	37.09	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	26.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,957.00000	1,932,000	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,047.00000	1,071,000	20.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	2,000	20.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,044.00000	2,069,000	27.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,044.00000	3,069,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,044.00000	4,069,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,056.00000	8,031,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	46.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,056.00000	6,031,000	46.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	37.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,056.00000	4,031,000	37.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	26.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,057.00000	2,032,000	26.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		948.00000	972,000	20.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	20.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,944.00000	1,969,000	27.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,944.00000	2,969,000	22.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,944.00000	3,969,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,106.00000	8,081,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	46.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,106.00000	6,081,000	46.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	37.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,106.00000	4,081,000	37.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	27.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,107.00000	2,082,000	27.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		899.00000	923,000	20.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		5.00000	4,000	20.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,894.00000	1,919,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,894.00000	2,919,000	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,894.00000	3,919,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,006.00000	7,981,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	46.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,006.00000	5,981,000	46.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	37.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,006.00000	3,981,000	37.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	26.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,007.00000	1,982,000	26.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		997.00000	1,021,000	20.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	20.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,994.00000	2,019,000	27.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,994.00000	3,019,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,994.00000	4,019,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	49.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,906.00000	7,881,000	49.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	45.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,906.00000	5,881,000	45.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	36.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,906.00000	3,881,000	36.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		1.00000	1,000	25.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,907.00000	1,882,000	25.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,096.00000	1,121,000	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,094.00000	2,119,000	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,094.00000	3,119,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,094.00000	4,119,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	48.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,606.00000	7,581,000	48.55	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	12.45	Call		0.00000	0,000	44.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,606.00000	5,581,000	44.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	35.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,606.00000	3,581,000	35.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		2.00000	2,000	24.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,608.00000	1,583,000	24.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,395.00000	1,419,000	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,394.00000	2,419,000	25.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,394.00000	3,419,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,394.00000	4,419,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	48.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,806.00000	7,781,000	48.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	45.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,806.00000	5,781,000	45.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	36.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,806.00000	3,781,000	36.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		1.00000	1,000	25.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,807.00000	1,782,000	25.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,196.00000	1,220,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	1,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,194.00000	2,219,000	26.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,194.00000	3,219,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,194.00000	4,219,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	48.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,856.00000	7,831,000	48.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	45.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,856.00000	5,831,000	45.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	36.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,856.00000	3,831,000	36.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,857.00000	1,832,000	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,146.00000	1,170,000	21.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	21.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,144.00000	2,169,000	26.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,144.00000	3,169,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,144.00000	4,169,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	48.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,756.00000	7,731,000	48.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	45.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,756.00000	5,731,000	45.03	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	10.60	Call		0.00000	0,000	36.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,756.00000	3,731,000	36.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	25.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,757.00000	1,732,000	25.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,245.00000	1,270,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,244.00000	2,269,000	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,244.00000	3,269,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,244.00000	4,269,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,706.00000	7,681,000	48.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	44.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,706.00000	5,681,000	44.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	35.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,706.00000	3,681,000	35.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	24.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,708.00000	1,683,000	24.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,295.00000	1,320,000	22.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,294.00000	2,319,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,294.00000	3,319,000	22.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,294.00000	4,319,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	48.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,656.00000	7,631,000	48.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	44.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,656.00000	5,631,000	44.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	35.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,656.00000	3,631,000	35.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	24.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,658.00000	1,633,000	24.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,345.00000	1,370,000	23.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	23.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,344.00000	2,369,000	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,344.00000	3,369,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,344.00000	4,369,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	48.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,556.00000	7,531,000	48.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	44.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,556.00000	5,531,000	44.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	34.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,556.00000	3,531,000	34.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		2.00000	2,000	24.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,558.00000	1,533,000	24.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,445.00000	1,469,000	23.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	23.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,444.00000	2,469,000	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,444.00000	3,469,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,444.00000	4,469,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		754.00000	777,000	19.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		10.00000	8,000	19.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		850.00000	874,000	19.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		6.00000	5,000	19.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		802.00000	826,000	19.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		8.00000	7,000	19.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		123.00000	130,000	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		229.00000	211,000	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		162.00000	171,000	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		168.00000	152,000	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		219.00000	231,000	16.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		125.00000	112,000	16.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		358.00000	375,000	17.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		64.00000	56,000	17.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		438.00000	457,000	18.08	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	6.45	Put		44.00000	38,000	18.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		523.00000	544,000	18.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		29.00000	25,000	18.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		613.00000	636,000	18.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		19.00000	17,000	18.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		706.00000	730,000	19.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		12.00000	11,000	19.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		660.00000	682,000	19.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		16.00000	13,000	19.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		81.00000	85,000	17.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		337.00000	316,000	17.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		107.00000	113,000	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		263.00000	244,000	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		142.00000	149,000	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		198.00000	180,000	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		189.00000	200,000	16.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		145.00000	131,000	16.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		250.00000	264,000	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		106.00000	95,000	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		320.00000	336,000	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		76.00000	67,000	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		397.00000	415,000	17.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		53.00000	46,000	17.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		480.00000	500,000	18.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		36.00000	31,000	18.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		568.00000	590,000	18.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		24.00000	21,000	18.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		284.00000	299,000	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		90.00000	80,000	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,256.00000	8,231,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	46.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,256.00000	6,231,000	46.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	38.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,256.00000	4,231,000	38.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	27.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,257.00000	2,232,000	27.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,744.00000	1,769,000	25.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,744.00000	2,769,000	23.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,744.00000	3,769,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,206.00000	8,181,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	46.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,206.00000	6,181,000	46.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,206.00000	4,181,000	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	27.58	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	9.05	Put		2,207.00000	2,182,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		93.00000	98,000	17.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		299.00000	279,000	17.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,794.00000	1,819,000	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,794.00000	2,819,000	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,794.00000	3,819,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,156.00000	8,131,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	46.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,156.00000	6,131,000	46.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	38.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,156.00000	4,131,000	38.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,157.00000	2,132,000	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,844.00000	1,869,000	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,844.00000	2,869,000	23.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,844.00000	3,869,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,306.00000	8,281,000	49.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	46.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,306.00000	6,281,000	46.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	38.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,306.00000	4,281,000	38.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	28.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,307.00000	2,282,000	28.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		70.00000	73,000	17.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		376.00000	354,000	17.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,694.00000	1,719,000	25.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,694.00000	2,719,000	24.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,694.00000	3,719,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,406.00000	8,381,000	49.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	46.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,406.00000	6,381,000	46.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	39.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,406.00000	4,381,000	39.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	28.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,406.00000	2,381,000	28.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		52.00000	55,000	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		458.00000	436,000	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,595.00000	1,619,000	24.84	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	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	24.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,594.00000	2,619,000	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,594.00000	3,619,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.91660	6.89310		16.84	1,729,150.00	250	272.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,707.00000	7,683,000	35.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,707.00000	5,683,000	31.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	2,000	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,709.00000	3,685,000	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		36.00000	37,000	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,743.00000	1,720,000	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		446.00000	461,000	16.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		153.00000	144,000	16.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,301.00000	1,324,000	17.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	7,000	17.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,294.00000	2,317,000	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,293.00000	3,317,000	26.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,293.00000	4,317,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,657.00000	7,633,000	35.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	31.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,657.00000	5,633,000	31.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		3.00000	3,000	27.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,660.00000	3,636,000	27.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		38.00000	38,000	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,695.00000	1,671,000	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		477.00000	494,000	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		134.00000	127,000	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,350.00000	1,373,000	18.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		7.00000	6,000	18.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,344.00000	2,367,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	0,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,343.00000	3,367,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,343.00000	4,367,000	22.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	35.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,607.00000	7,583,000	35.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	30.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,607.00000	5,583,000	30.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		3.00000	3,000	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,610.00000	3,586,000	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		39.00000	40,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,646.00000	1,623,000	23.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		511.00000	528,000	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		118.00000	111,000	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,399.00000	1,423,000	18.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	6,000	18.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,394.00000	2,417,000	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,393.00000	3,417,000	26.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,393.00000	4,417,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		386.00000	399,000	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		193.00000	182,000	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	36.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,957.00000	7,933,000	36.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	31.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,957.00000	5,933,000	31.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	2,000	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,959.00000	3,935,000	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		29.00000	29,000	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,986.00000	1,962,000	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		308.00000	318,000	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		265.00000	251,000	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,055.00000	1,078,000	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		12.00000	11,000	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,045.00000	2,068,000	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	23.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,043.00000	3,067,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,043.00000	4,067,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,857.00000	7,833,000	36.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,857.00000	5,833,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	2,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,859.00000	3,835,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		31.00000	32,000	24.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,888.00000	1,865,000	24.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		359.00000	371,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		216.00000	204,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,153.00000	1,176,000	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	9,000	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,144.00000	2,168,000	23.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	23.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,143.00000	3,167,000	27.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,143.00000	4,167,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,007.00000	7,983,000	36.45	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	31.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,007.00000	5,983,000	31.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	2,000	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,009.00000	3,985,000	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		28.00000	28,000	25.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,035.00000	2,011,000	25.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		285.00000	294,000	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		292.00000	277,000	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,006.00000	1,030,000	15.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		13.00000	13,000	15.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,995.00000	2,019,000	22.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		2.00000	2,000	22.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,993.00000	3,017,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,993.00000	4,017,000	22.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	36.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,907.00000	7,883,000	36.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	31.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,907.00000	5,883,000	31.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		2.00000	2,000	27.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,909.00000	3,885,000	27.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		30.00000	31,000	25.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,937.00000	1,914,000	25.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		332.00000	343,000	16.73	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	14/06/2010	Foreign Exchange Future	6.80	Put		239.00000	226,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,104.00000	1,127,000	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		11.00000	10,000	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,095.00000	2,118,000	23.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	1,000	23.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,093.00000	3,117,000	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,093.00000	4,117,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,757.00000	7,733,000	35.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,757.00000	5,733,000	31.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	2,000	27.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,759.00000	3,735,000	27.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		34.00000	35,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,791.00000	1,768,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		415.00000	429,000	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		172.00000	162,000	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,251.00000	1,275,000	17.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	8,000	17.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,244.00000	2,268,000	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,243.00000	3,267,000	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,243.00000	4,267,000	22.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,257.00000	8,233,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	32.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,257.00000	6,233,000	32.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,258.00000	4,234,000	28.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		19.00000	20,000	25.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,276.00000	2,253,000	25.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		200.00000	206,000	17.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		457.00000	439,000	17.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		782.00000	803,000	16.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		39.00000	36,000	16.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,746.00000	1,770,000	21.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		3.00000	3,000	21.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,743.00000	2,767,000	26.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,743.00000	3,767,000	24.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,207.00000	8,183,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	32.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,207.00000	6,183,000	32.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	27.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,208.00000	4,184,000	27.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		21.00000	21,000	25.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,228.00000	2,204,000	25.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		215.00000	221,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		422.00000	404,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		825.00000	847,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		32.00000	30,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,796.00000	1,819,000	21.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		3.00000	2,000	21.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,793.00000	2,817,000	27.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	27.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,793.00000	3,817,000	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,107.00000	8,083,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	32.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,107.00000	6,083,000	32.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,108.00000	4,084,000	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		24.00000	24,000	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,131.00000	2,107,000	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		247.00000	255,000	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		354.00000	338,000	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		914.00000	937,000	15.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		21.00000	20,000	15.88	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	5.00	Call		1,896.00000	1,919,000	22.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	2,000	22.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,893.00000	2,917,000	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,893.00000	3,917,000	23.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	23.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,057.00000	8,033,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	31.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,057.00000	6,033,000	31.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		2.00000	2,000	27.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,059.00000	4,035,000	27.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		26.00000	26,000	25.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,083.00000	2,059,000	25.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		265.00000	274,000	17.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		322.00000	307,000	17.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		960.00000	983,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		17.00000	16,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,945.00000	1,969,000	22.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		2.00000	2,000	22.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,943.00000	2,967,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,943.00000	3,967,000	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	36.45	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	15.20	Put		8,307.00000	8,283,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	32.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,307.00000	6,283,000	32.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	28.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,308.00000	4,284,000	28.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		18.00000	18,000	25.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,325.00000	2,301,000	25.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		187.00000	192,000	18.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		494.00000	475,000	18.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		739.00000	761,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		46.00000	44,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,697.00000	1,720,000	20.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		4.00000	3,000	20.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,693.00000	2,717,000	26.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,693.00000	3,717,000	24.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,157.00000	8,133,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	32.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,157.00000	6,133,000	32.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	27.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,158.00000	4,134,000	27.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		22.00000	23,000	25.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,179.00000	2,156,000	25.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		230.00000	237,000	17.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		387.00000	370,000	17.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		869.00000	892,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		26.00000	25,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,846.00000	1,869,000	21.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	2,000	21.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,843.00000	2,867,000	27.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	27.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,843.00000	3,867,000	23.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,357.00000	8,333,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	32.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,357.00000	6,333,000	32.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	28.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,358.00000	4,334,000	28.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		17.00000	17,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,374.00000	2,350,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		174.00000	179,000	18.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		531.00000	512,000	18.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		698.00000	719,000	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		55.00000	52,000	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,647.00000	1,670,000	20.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		4.00000	3,000	20.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,643.00000	2,667,000	26.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,643.00000	3,667,000	24.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.63	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.95520	6.93570		17.11	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		390.00000	398,000	17.04	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		361.00000	350,000	17.04	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			131.05600	130.55700			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.31900	132.93600			0.00	0	0.00
GOVI On	04/02/2010	GOVI			300.17600	299.60200		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		435.00000	569,000	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		44,415.00000	38,809,000	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			305.36000	305.06200		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		24,008.00000	24,832,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		71,388.00000	69,232,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			311.02100	310.74000		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		38,175.00000	39,107,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		86,775.00000	84,897,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/02/2010	Index Future			358.29300	358.28100			0.00	0	426.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.19000	7.17000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.08000	7.13000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.97300	7.09000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.93600	7.09000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.92600	7.09000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.92700	7.10000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.98100	7.19000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.18800	7.40000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.47700	7.68000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.85500	8.06000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.26300	8.48000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.42200	8.65000			0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			289.77900	289.27400			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			294.78300	294.54500			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.69100	7.75100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		9.00000	15,000	1.49	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		389.00000	305,000	1.49	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.48800	8.55200		5.00	35,677,303.20	280	6,971.00
R157	On	04/02/2010	Bond Future	7.75	Call		0.00000	0,000	4.86	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		4,066.00000	3,748,000	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.56700	8.63400		5.00	34,402,810.40	280	280.00
R157	On	06/05/2010	Bond Future	8.50	Call		972.00000	1,108,000	4.94	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,611.00000	1,428,000	4.94	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.62000	8.69100		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		1,937.00000	2,108,000	5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,670.00000	1,518,000	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.21500	9.22700		11.25	9,097,195.05	81	19,109.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
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		9,516.00000	9,406,000	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.27000	9.28200		11.25	9,263,993.49	81	81.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,574.00000	1,601,000	11.08	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,165.00000	4,083,000	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.31200	9.32500		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,391.00000	3,438,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,063.00000	3,994,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,635.00000	1,661,000	11.27	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		6,946.00000	6,856,000	11.27	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,918.00000	5,987,000	12.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		2,225.00000	2,178,000	12.01	0.00	0	1,300.00
R201	On	04/02/2010	Bond Future			8.56700	8.64100		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		4,593.00000	4,302,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.64500	8.72300		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		649.00000	760,000	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,486.00000	1,306,000	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.69700	8.78000		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,830.00000	2,007,000	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,051.00000	932,000	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.11800	9.18100		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		5,292.00000	4,963,000	6.97	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	06/05/2010	Bond Future			9.19500	9.26100		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		914.00000	1,036,000	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,249.00000	2,035,000	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.25300	9.32200		7.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		1,838.00000	2,002,000	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,194.00000	2,017,000	7.11	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.13700	9.20000		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		5,925.00000	5,566,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		109.00000	164,000	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,257.00000	952,000	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,098.00000	3,738,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.20800	9.27300		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		977.00000	1,106,000	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,511.00000	2,278,000	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.26300	9.33100		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,041.00000	2,218,000	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,483.00000	2,289,000	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.61900	8.68300		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		3,871.00000	3,666,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.71800	8.78700		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		819.00000	920,000	4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	06/05/2010	Bond Future	8.75	Put		931.00000	823,000	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.79100	8.86500		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,323.00000	1,441,000	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		942.00000	850,000	4.04	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.29700	9.34000		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		6,649.00000	6,399,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.36900	9.41300		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,265.00000	1,366,000	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,200.00000	2,050,000	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.42800	9.47300		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,455.00000	2,583,000	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,304.00000	2,180,000	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.29600	9.34900		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		5,311.00000	4,992,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.36000	9.41500		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,303.00000	1,436,000	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,284.00000	2,092,000	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.41100	9.46700		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,592.00000	2,761,000	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,401.00000	2,244,000	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.11400	9.11500		14.00	0.00	0	1,798.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.39	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		14,141.00000	14,134,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,202.00000	6,210,000	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		0.00000	0,000	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.15400	9.15500		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		503.00000	497,000	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,706.00000	5,693,000	14.03	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.18300	9.18400		14.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,695.00000	1,690,000	14.24	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		5,055.00000	5,042,000	14.24	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			296.48200	295.91100			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			301.60200	301.30300			0.00	0	0.00
Total for Derivatives :									280,697,811.84	12,846	897,098.00	

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.64000	7.70000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.48000	8.54000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.21000	9.22000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.56000	8.62500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			9.11500	9.17000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.14000	9.19000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.61000	8.67000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.29000	9.33500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.29500	9.34000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.11500	9.11500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										280,697,811.84	12,846	897,098.00