



Daily MTM Report

Daily summary for: 19/01/2010

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			7.48160	7.45450		17.57	43,385,798.40	5,799	278,366.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,046.00000	9,018,000	46.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	44.29	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,046.00000	7,018,000	44.29	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,796.00000	8,768,000	46.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,796.00000	6,768,000	43.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		38.00000	39,000	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		834.00000	807,000	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		322.00000	338,000	17.70	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		118.00000	106,000	17.70	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,207.00000	1,234,000	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		3.00000	2,000	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,205.00000	2,232,000	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,205.00000	3,232,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,546.00000	8,518,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		506.00000	526,000	17.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		52.00000	44,000	17.82	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,456.00000	1,483,000	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		2.00000	1,000	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,455.00000	2,482,000	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,455.00000	3,482,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,596.00000	8,568,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,596.00000	6,568,000	43.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,405.00000	3,432,000	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,696.00000	8,668,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,696.00000	4,668,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		390.00000	409,000	17.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		86.00000	77,000	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,306.00000	1,333,000	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		2.00000	1,000	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,305.00000	3,332,000	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,996.00000	8,968,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,996.00000	6,968,000	44.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,196.00000	9,168,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,196.00000	7,168,000	44.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		18.00000	18,000	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,214.00000	1,186,000	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,805.00000	1,832,000	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,805.00000	2,832,000	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,146.00000	9,118,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,146.00000	7,118,000	44.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,096.00000	9,068,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	44.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,096.00000	7,068,000	44.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,896.00000	8,868,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,896.00000	6,868,000	43.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,946.00000	8,918,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,946.00000	6,918,000	44.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,846.00000	8,818,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,846.00000	6,818,000	43.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,157.00000	1,184,000	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		3.00000	2,000	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,155.00000	2,182,000	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,155.00000	3,182,000	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,746.00000	8,718,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,746.00000	6,718,000	43.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,646.00000	8,618,000	46.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,646.00000	6,618,000	43.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,146.00000	5,118,000	37.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,355.00000	3,382,000	26.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		42.00000	44,000	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		788.00000	762,000	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		355.00000	373,000	17.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		101.00000	91,000	17.72	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,257.00000	1,283,000	20.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		3.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,255.00000	2,282,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,255.00000	3,282,000	27.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		31.00000	32,000	22.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		927.00000	900,000	22.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		260.00000	275,000	17.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		156.00000	143,000	17.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,108.00000	1,134,000	19.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		4.00000	2,000	19.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,105.00000	2,132,000	26.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,105.00000	3,132,000	28.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	28.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		864.00000	889,000	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		10.00000	7,000	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,855.00000	1,882,000	25.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	25.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,855.00000	2,882,000	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		206.00000	220,000	17.59	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		202.00000	188,000	17.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,009.00000	1,035,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		5.00000	3,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,005.00000	2,032,000	26.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,005.00000	3,032,000	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		29.00000	29,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		975.00000	947,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		232.00000	246,000	17.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		178.00000	164,000	17.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,055.00000	2,082,000	26.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	26.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,055.00000	3,082,000	28.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	28.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		960.00000	986,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		6.00000	4,000	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
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,955.00000	1,982,000	26.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,955.00000	2,982,000	29.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,596.00000	5,568,000	39.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		912.00000	937,000	18.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		8.00000	5,000	18.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,905.00000	1,932,000	25.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,905.00000	2,932,000	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,746.00000	4,718,000	35.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		16.00000	16,000	23.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,262.00000	1,234,000	23.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		121.00000	127,000	18.63	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		367.00000	345,000	18.63	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		769.00000	794,000	17.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		15.00000	12,000	17.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,755.00000	1,782,000	24.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	24.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,755.00000	2,782,000	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		109.00000	114,000	18.89	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		405.00000	382,000	18.89	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		723.00000	747,000	17.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		19.00000	15,000	17.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,705.00000	1,732,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,705.00000	2,732,000	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		9.00000	9,000	25.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,605.00000	1,577,000	25.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		466.00000	486,000	17.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		62.00000	54,000	17.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,406.00000	1,433,000	21.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		2.00000	1,000	21.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,405.00000	2,432,000	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		88.00000	92,000	19.42	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		484.00000	460,000	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		633.00000	656,000	17.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		29.00000	24,000	17.90	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,605.00000	1,632,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,605.00000	2,632,000	28.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		12.00000	12,000	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,458.00000	1,430,000	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		590.00000	612,000	17.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		36.00000	30,000	17.87	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,555.00000	1,582,000	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		547.00000	568,000	17.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		43.00000	36,000	17.85	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,505.00000	1,532,000	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,505.00000	2,532,000	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,646.00000	5,618,000	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,646.00000	4,618,000	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		427.00000	447,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		73.00000	65,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,356.00000	1,383,000	21.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		2.00000	1,000	21.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,355.00000	2,382,000	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,546.00000	4,518,000	34.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		290.00000	306,000	17.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		136.00000	124,000	17.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.53	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	15/03/2010	Foreign Exchange Future	15.40	Put		7,946.00000	7,918,000	46.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,058.00000	1,085,000	18.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		4.00000	3,000	18.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,555.00000	2,582,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,055.00000	4,082,000	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		1.00000	0,000	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,196.00000	8,168,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	37.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,196.00000	5,168,000	37.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		816.00000	841,000	18.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		12.00000	9,000	18.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,305.00000	2,332,000	27.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,805.00000	3,832,000	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		186.00000	195,000	17.57	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		232.00000	213,000	17.57	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		8.00000	8,000	26.31	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,704.00000	1,676,000	26.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,796.00000	4,768,000	35.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		167.00000	175,000	17.83	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		263.00000	243,000	17.83	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	15/03/2010	Foreign Exchange Future	7.60	Call		150.00000	157,000	18.10	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		296.00000	275,000	18.10	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		4.00000	4,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,100.00000	2,072,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		5.00000	5,000	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,001.00000	1,973,000	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		135.00000	141,000	18.36	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		331.00000	309,000	18.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		79.00000	82,000	19.69	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		525.00000	500,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,996.00000	4,968,000	36.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		58.00000	60,000	20.48	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		654.00000	628,000	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	37.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,246.00000	5,218,000	37.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		35.00000	35,000	21.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		881.00000	853,000	21.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,896.00000	4,868,000	36.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3.00000	3,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,199.00000	2,171,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		71.00000	74,000	19.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		567.00000	542,000	19.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,946.00000	4,918,000	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		64.00000	66,000	20.22	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		610.00000	584,000	20.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		47.00000	48,000	21.01	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		743.00000	716,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,046.00000	5,018,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,647.00000	2,619,000	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2.00000	2,000	29.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,548.00000	2,520,000	29.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2.00000	2,000	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,448.00000	2,420,000	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		52.00000	54,000	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		698.00000	672,000	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,446.00000	5,418,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,747.00000	2,719,000	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		24.00000	24,000	22.87	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,070.00000	1,042,000	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,396.00000	5,368,000	38.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		26.00000	26,000	22.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,022.00000	994,000	22.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	39.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,496.00000	5,468,000	39.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		22.00000	22,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,118.00000	1,090,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	39.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,546.00000	5,518,000	39.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	29.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,947.00000	2,919,000	29.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,847.00000	2,819,000	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		20.00000	20,000	23.40	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,166.00000	1,138,000	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,696.00000	5,668,000	40.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		15.00000	15,000	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,311.00000	1,283,000	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	42.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,196.00000	6,168,000	42.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		10.00000	10,000	25.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,556.00000	1,528,000	25.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	40.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,796.00000	5,768,000	40.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,097.00000	3,069,000	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		13.00000	13,000	24.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,409.00000	1,381,000	24.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,146.00000	6,118,000	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	41.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,896.00000	5,868,000	41.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,196.00000	3,168,000	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		11.00000	11,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,507.00000	1,479,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,746.00000	5,718,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,047.00000	3,019,000	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		14.00000	14,000	24.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,360.00000	1,332,000	24.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	41.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,046.00000	6,018,000	41.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		6.00000	6,000	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,852.00000	1,824,000	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		6.00000	5,000	27.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,952.00000	1,923,000	27.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,346.00000	6,318,000	42.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		4.00000	4,000	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,150.00000	2,122,000	28.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,546.00000	6,518,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,446.00000	4,418,000	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2.00000	2,000	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,348.00000	2,320,000	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,696.00000	6,668,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,596.00000	4,568,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,496.00000	4,468,000	34.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,446.00000	6,418,000	42.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,346.00000	4,318,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,246.00000	4,218,000	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		3.00000	3,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,249.00000	2,221,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,496.00000	6,468,000	42.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,396.00000	4,368,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	33.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,296.00000	4,268,000	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,196.00000	4,168,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,096.00000	4,068,000	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	40.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,846.00000	5,818,000	40.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,146.00000	3,118,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		9.00000	8,000	26.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,655.00000	1,626,000	26.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	41.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,946.00000	5,918,000	41.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,446.00000	3,418,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,346.00000	3,318,000	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,246.00000	3,218,000	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		7.00000	7,000	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,753.00000	1,725,000	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,996.00000	5,968,000	41.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,296.00000	3,268,000	30.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		7.00000	7,000	26.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,803.00000	1,775,000	26.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	41.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,096.00000	6,068,000	41.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,996.00000	3,968,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,896.00000	3,868,000	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,796.00000	3,768,000	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,696.00000	3,668,000	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.28	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,596.00000	3,568,000	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,496.00000	3,468,000	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,396.00000	3,368,000	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		6.00000	6,000	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,902.00000	1,874,000	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,246.00000	6,218,000	42.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,146.00000	4,118,000	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.18	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	11.50	Put		4,046.00000	4,018,000	32.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,946.00000	3,918,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,846.00000	3,818,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,746.00000	3,718,000	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,646.00000	3,618,000	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		5.00000	5,000	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,051.00000	2,023,000	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,096.00000	5,068,000	37.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,997.00000	2,969,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,897.00000	2,869,000	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	29.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,797.00000	2,769,000	29.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,697.00000	2,669,000	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	29.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,597.00000	2,569,000	29.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2.00000	2,000	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,498.00000	2,470,000	29.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		3.00000	3,000	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,299.00000	2,271,000	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.03	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,846.00000	4,818,000	36.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2.00000	2,000	28.87	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,398.00000	2,370,000	28.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,986.00000	3,958,000	32.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,546.00000	3,518,000	31.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,146.00000	8,118,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,855.00000	3,882,000	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,096.00000	8,068,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,905.00000	3,932,000	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,246.00000	8,218,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,755.00000	3,782,000	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,346.00000	8,318,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		98.00000	102,000	19.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		444.00000	420,000	19.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		678.00000	701,000	17.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		24.00000	19,000	17.92	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,655.00000	1,682,000	23.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	23.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,655.00000	2,682,000	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,655.00000	3,682,000	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,396.00000	8,368,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,396.00000	6,368,000	42.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,605.00000	3,632,000	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,446.00000	8,418,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,555.00000	3,582,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,996.00000	7,968,000	46.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,005.00000	4,032,000	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		1.00000	0,000	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,046.00000	8,018,000	46.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,955.00000	3,982,000	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,296.00000	8,268,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,296.00000	6,268,000	42.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,705.00000	3,732,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,496.00000	8,468,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,505.00000	3,532,000	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.61240	7.58510		18.12	0.00	0	39,436.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		143.00000	147,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		958.00000	935,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,565.00000	8,538,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,565.00000	6,538,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,435.00000	3,463,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,615.00000	8,588,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,615.00000	6,588,000	31.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,385.00000	3,413,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,715.00000	8,688,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,015.00000	8,988,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,215.00000	9,188,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,215.00000	7,188,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		18.00000	19,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,233.00000	3,207,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,165.00000	9,138,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,165.00000	7,138,000	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		19.00000	19,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,184.00000	3,157,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,841.00000	1,868,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		6.00000	6,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,836.00000	2,863,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,115.00000	9,088,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.95	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	14.70	Put		7,115.00000	7,088,000	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,915.00000	8,888,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,965.00000	8,938,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,865.00000	8,838,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,865.00000	6,838,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		415.00000	428,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		280.00000	266,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,161.00000	1,186,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		26.00000	24,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,138.00000	2,165,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		3.00000	3,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,135.00000	3,163,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,765.00000	8,738,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,765.00000	6,738,000	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,256.00000	1,281,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		21.00000	19,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,238.00000	2,265,000	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	23.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,235.00000	3,263,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,665.00000	8,638,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		527.00000	543,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		192.00000	181,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,352.00000	1,378,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		17.00000	16,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,335.00000	3,363,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,715.00000	6,688,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,217.00000	5,190,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		158.00000	163,000	20.97	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		873.00000	851,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		497.00000	513,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		212.00000	201,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,304.00000	1,330,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		19.00000	18,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,288.00000	2,315,000	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,285.00000	3,313,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		136.00000	140,000	21.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,001.00000	978,000	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		102.00000	104,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,267.00000	1,242,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,015.00000	6,988,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,965.00000	6,938,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		11.00000	11,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,976.00000	3,949,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,915.00000	6,888,000	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		107.00000	109,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,222.00000	1,197,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		933.00000	956,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		48.00000	44,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,890.00000	1,917,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		5.00000	5,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,886.00000	2,913,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		129.00000	133,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,044.00000	1,021,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		390.00000	402,000	17.99	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		305.00000	290,000	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,089.00000	2,116,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	22.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,086.00000	3,113,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,466.00000	5,439,000	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		6.00000	6,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,471.00000	4,444,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		15.00000	16,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,480.00000	3,454,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		123.00000	126,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,088.00000	1,064,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		366.00000	377,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		331.00000	315,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,066.00000	1,091,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		31.00000	29,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,039.00000	2,066,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		4.00000	4,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,036.00000	3,063,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,516.00000	5,489,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		5.00000	6,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,520.00000	4,494,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		15.00000	15,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,530.00000	3,503,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		117.00000	120,000	22.19	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	14/06/2010	Foreign Exchange Future	8.60	Put		1,132.00000	1,108,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,020.00000	1,044,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		35.00000	32,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,989.00000	2,016,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	4,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,986.00000	3,013,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,566.00000	5,539,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		14.00000	14,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,579.00000	3,552,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		112.00000	115,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,177.00000	1,153,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		976.00000	1,000,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		41.00000	38,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,940.00000	1,967,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		5.00000	5,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,936.00000	2,963,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,716.00000	5,689,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		4.00000	4,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,719.00000	4,692,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		13.00000	13,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,728.00000	3,701,000	30.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		97.00000	100,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,312.00000	1,288,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		273.00000	282,000	18.93	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		488.00000	470,000	18.93	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		850.00000	872,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		65.00000	60,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,792.00000	1,819,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		7.00000	7,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,786.00000	2,813,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		258.00000	266,000	19.13	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		523.00000	504,000	19.13	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		810.00000	831,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		75.00000	69,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,742.00000	1,769,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		7.00000	7,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,736.00000	2,763,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,816.00000	5,789,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		12.00000	12,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,827.00000	3,800,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		89.00000	91,000	23.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,404.00000	1,379,000	23.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		244.00000	252,000	19.34	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		559.00000	540,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		770.00000	791,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		85.00000	79,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,693.00000	1,720,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		8.00000	8,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,686.00000	2,713,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,916.00000	5,889,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		11.00000	11,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,926.00000	3,899,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,116.00000	6,089,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	2,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,117.00000	5,090,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		9.00000	9,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,124.00000	4,097,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		20.00000	20,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,135.00000	3,108,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,066.00000	6,039,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	3,000	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,068.00000	5,041,000	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		10.00000	10,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,075.00000	4,048,000	31.11	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	7.15	Call		591.00000	608,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		156.00000	146,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,449.00000	1,475,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		14.00000	13,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,437.00000	2,464,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,016.00000	5,989,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		11.00000	11,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,026.00000	3,999,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		22.00000	22,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,037.00000	3,010,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		75.00000	77,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,590.00000	1,565,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		196.00000	202,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		711.00000	690,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		624.00000	643,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		139.00000	131,000	17.48	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,498.00000	1,524,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		13.00000	12,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,487.00000	2,514,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,866.00000	5,839,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		12.00000	12,000	30.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,877.00000	3,850,000	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		231.00000	238,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		596.00000	576,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		732.00000	753,000	17.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		97.00000	91,000	17.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,644.00000	1,671,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		9.00000	9,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,636.00000	2,664,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,766.00000	5,739,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		4.00000	4,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,769.00000	4,742,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		13.00000	13,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,778.00000	3,751,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		85.00000	87,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,450.00000	1,425,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		93.00000	95,000	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,358.00000	1,333,000	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	2,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,417.00000	5,390,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		6.00000	6,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,421.00000	4,394,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		81.00000	83,000	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,496.00000	1,471,000	23.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		695.00000	715,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		110.00000	103,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,595.00000	1,622,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		10.00000	10,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,616.00000	5,589,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		14.00000	14,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,629.00000	3,602,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		69.00000	71,000	24.63	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,684.00000	1,659,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		558.00000	575,000	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		173.00000	163,000	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,400.00000	1,426,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		15.00000	14,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,387.00000	2,414,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		8.00000	8,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,273.00000	4,246,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		66.00000	68,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,731.00000	1,706,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		78.00000	80,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,543.00000	1,518,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		469.00000	483,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		234.00000	221,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.27	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	15.50	Put		7,915.00000	7,888,000	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,415.00000	6,388,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	3,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,918.00000	4,891,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		16.00000	16,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,431.00000	3,404,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,113.00000	1,138,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		28.00000	26,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,586.00000	2,614,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,085.00000	4,112,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,165.00000	8,138,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,665.00000	6,638,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		13.00000	13,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,678.00000	3,651,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		167.00000	172,000	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		832.00000	810,000	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		891.00000	914,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		56.00000	52,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,337.00000	2,364,000	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	23.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,835.00000	3,862,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		64.00000	65,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,779.00000	1,753,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		343.00000	354,000	18.12	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		358.00000	342,000	18.12	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		4.00000	5,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,669.00000	4,643,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		7.00000	7,000	30.99	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,322.00000	4,295,000	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		72.00000	74,000	24.43	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,637.00000	1,612,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		61.00000	63,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,826.00000	1,801,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		324.00000	334,000	18.32	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		389.00000	372,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		5.00000	5,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,620.00000	4,593,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		51.00000	52,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,066.00000	2,040,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		55.00000	56,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,970.00000	1,944,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		306.00000	316,000	18.52	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		421.00000	404,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		49.00000	50,000	26.38	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	9.65	Put		2,114.00000	2,088,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		53.00000	54,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,018.00000	1,992,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		57.00000	58,000	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,922.00000	1,896,000	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		289.00000	298,000	18.73	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		454.00000	436,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	3,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,968.00000	4,941,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		186.00000	191,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		751.00000	729,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	2,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,167.00000	5,140,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		21.00000	21,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,086.00000	3,059,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		22.00000	23,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,987.00000	2,961,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		24.00000	25,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,889.00000	2,863,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		150.00000	155,000	21.17	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		915.00000	893,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	3,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,018.00000	4,991,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		23.00000	24,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,938.00000	2,912,000	28.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		25.00000	26,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,840.00000	2,814,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		176.00000	181,000	20.56	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		791.00000	769,000	20.56	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		3.00000	3,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,868.00000	4,841,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		26.00000	27,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,791.00000	2,765,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		29.00000	29,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,694.00000	2,667,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		31.00000	32,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,596.00000	2,570,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		34.00000	35,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,499.00000	2,473,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		37.00000	38,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,402.00000	2,376,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		41.00000	41,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,306.00000	2,279,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		45.00000	45,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,210.00000	2,183,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		207.00000	213,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		672.00000	651,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		5.00000	5,000	30.86	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,570.00000	4,543,000	30.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		59.00000	60,000	25.44	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		1,874.00000	1,848,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		4.00000	4,000	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,819.00000	4,792,000	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		28.00000	28,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,743.00000	2,716,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		30.00000	30,000	27.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,645.00000	2,618,000	27.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		33.00000	33,000	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,548.00000	2,521,000	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		39.00000	40,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,354.00000	2,328,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		43.00000	43,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,258.00000	2,231,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		47.00000	48,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,162.00000	2,136,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		218.00000	225,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		633.00000	613,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		36.00000	36,000	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,451.00000	2,424,000	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,115.00000	8,088,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,885.00000	3,912,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,166.00000	6,139,000	30.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		9.00000	9,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,174.00000	4,147,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,215.00000	8,188,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,216.00000	6,189,000	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		8.00000	8,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,223.00000	4,196,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,785.00000	3,812,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,365.00000	8,338,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,365.00000	6,338,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		7.00000	7,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,372.00000	4,345,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,635.00000	3,662,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,265.00000	8,238,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,266.00000	6,239,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,735.00000	3,762,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,915.00000	9,888,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,315.00000	8,288,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,316.00000	6,289,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,685.00000	3,712,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,415.00000	8,388,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,585.00000	3,612,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,465.00000	8,438,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,465.00000	6,438,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		659.00000	678,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		124.00000	116,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,546.00000	1,573,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		11.00000	11,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,537.00000	2,564,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,535.00000	3,562,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,015.00000	7,988,000	33.43	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	3.60	Call		3,985.00000	4,012,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,065.00000	8,038,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,935.00000	3,962,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,515.00000	8,488,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,515.00000	6,488,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,485.00000	3,513,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.74390	7.71590		18.56	0.00	0	5,713.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,135.00000	8,107,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		13.00000	14,000	32.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,147.00000	6,120,000	32.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		37.00000	38,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,171.00000	4,144,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		103.00000	106,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,237.00000	2,212,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		974.00000	995,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		108.00000	101,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,880.00000	1,907,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		14.00000	13,000	18.78	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	4.85	Call		2,869.00000	2,897,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		3.00000	3,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,866.00000	3,894,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,085.00000	8,057,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		14.00000	14,000	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,098.00000	6,070,000	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		38.00000	39,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,122.00000	4,095,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		106.00000	109,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,190.00000	2,165,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		429.00000	440,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		513.00000	496,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,013.00000	1,034,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		97.00000	90,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,928.00000	1,955,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		12.00000	11,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,919.00000	2,946,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		3.00000	2,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,916.00000	3,944,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		411.00000	422,000	18.89	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		545.00000	528,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,185.00000	8,157,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		12.00000	13,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,196.00000	6,169,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		36.00000	37,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,220.00000	4,193,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		100.00000	102,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,284.00000	2,258,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		394.00000	405,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		578.00000	561,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		937.00000	957,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		121.00000	113,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,832.00000	1,858,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		16.00000	14,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,819.00000	2,847,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		3.00000	3,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,817.00000	3,845,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,235.00000	8,207,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		12.00000	12,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,246.00000	6,218,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		35.00000	36,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,269.00000	4,242,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		97.00000	99,000	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,331.00000	2,305,000	25.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		378.00000	388,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		612.00000	594,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		900.00000	920,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		134.00000	126,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,783.00000	1,810,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		17.00000	16,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,769.00000	2,797,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,767.00000	3,795,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,335.00000	8,307,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		10.00000	11,000	32.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,344.00000	6,317,000	32.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		33.00000	34,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,367.00000	4,340,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		91.00000	93,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,425.00000	2,399,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		349.00000	358,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		683.00000	664,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		829.00000	848,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		163.00000	154,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,688.00000	1,714,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		22.00000	20,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,670.00000	2,698,000	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		4.00000	4,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,667.00000	3,695,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,385.00000	8,357,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		10.00000	10,000	32.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,394.00000	6,366,000	32.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		32.00000	33,000	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,416.00000	4,389,000	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		88.00000	90,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,472.00000	2,446,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		335.00000	343,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		719.00000	699,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		796.00000	814,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		180.00000	170,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,640.00000	1,666,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		24.00000	22,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,620.00000	2,648,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		4.00000	4,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,617.00000	3,645,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,435.00000	8,407,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		9.00000	10,000	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,443.00000	6,416,000	32.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		31.00000	32,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,465.00000	4,438,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		86.00000	88,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,520.00000	2,494,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		322.00000	330,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		756.00000	736,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		763.00000	781,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		197.00000	187,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,593.00000	1,619,000	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		27.00000	25,000	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,570.00000	2,598,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		4.00000	4,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,567.00000	3,595,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,585.00000	8,557,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		8.00000	8,000	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,592.00000	6,564,000	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		29.00000	30,000	30.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,613.00000	4,586,000	30.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		79.00000	80,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,663.00000	2,636,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		670.00000	687,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		254.00000	243,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,452.00000	1,478,000	17.80	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	6.30	Put		36.00000	34,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,422.00000	2,449,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		6.00000	5,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,417.00000	3,445,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,535.00000	8,507,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		8.00000	9,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,542.00000	6,515,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		30.00000	30,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,564.00000	4,536,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		81.00000	83,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,615.00000	2,589,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		297.00000	305,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		831.00000	811,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		700.00000	718,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		234.00000	224,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,498.00000	1,524,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		32.00000	30,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,471.00000	2,499,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		5.00000	5,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,467.00000	3,495,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,685.00000	8,657,000	29.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		7.00000	7,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,691.00000	6,663,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		28.00000	28,000	31.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,712.00000	4,684,000	31.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		74.00000	76,000	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,758.00000	2,732,000	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		264.00000	271,000	20.71	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		948.00000	927,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		614.00000	630,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		298.00000	286,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,360.00000	1,385,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		44.00000	41,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,322.00000	2,350,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		6.00000	6,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,317.00000	3,345,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		286.00000	293,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		870.00000	849,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,985.00000	7,957,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		15.00000	15,000	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,999.00000	5,971,000	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		40.00000	41,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,024.00000	3,997,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		113.00000	116,000	25.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,097.00000	2,072,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		466.00000	480,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		450.00000	436,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,092.00000	1,117,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		76.00000	73,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,026.00000	2,053,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		10.00000	9,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,018.00000	3,046,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	2,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,016.00000	4,044,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,035.00000	8,007,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		14.00000	15,000	33.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,048.00000	6,021,000	33.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		39.00000	40,000	30.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,073.00000	4,046,000	30.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		110.00000	112,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,144.00000	2,118,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		447.00000	459,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		481.00000	465,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,052.00000	1,073,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		86.00000	79,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,977.00000	2,004,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		11.00000	10,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,968.00000	2,996,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,966.00000	3,994,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,285.00000	8,257,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		11.00000	11,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,295.00000	6,267,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		34.00000	35,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,318.00000	4,291,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		94.00000	96,000	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,378.00000	2,352,000	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		363.00000	373,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		647.00000	629,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		864.00000	884,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		148.00000	140,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,735.00000	1,762,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		19.00000	18,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,720.00000	2,747,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		4.00000	3,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,717.00000	3,745,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,485.00000	8,457,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		9.00000	9,000	32.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,493.00000	6,465,000	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		31.00000	31,000	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,515.00000	4,487,000	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		83.00000	85,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,567.00000	2,541,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		309.00000	317,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		793.00000	773,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		731.00000	749,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		215.00000	205,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,545.00000	1,571,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		29.00000	27,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,521.00000	2,549,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		5.00000	5,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,517.00000	3,545,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,635.00000	8,607,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		7.00000	8,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,641.00000	6,614,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		28.00000	29,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,662.00000	4,635,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		76.00000	78,000	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,710.00000	2,684,000	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		275.00000	282,000	20.55	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		909.00000	888,000	20.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		642.00000	658,000	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		276.00000	264,000	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,406.00000	1,431,000	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		40.00000	37,000	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,372.00000	2,400,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		6.00000	6,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,367.00000	3,395,000	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		142.00000	145,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,726.00000	1,701,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		156.00000	160,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,590.00000	1,566,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,070.00000	1,048,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		236.00000	242,000	21.21	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,196.00000	1,173,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		212.00000	217,000	21.71	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.87560	7.84720		18.70	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		19.00000	19,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,122.00000	8,093,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		37.00000	37,000	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,140.00000	6,111,000	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		73.00000	75,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,176.00000	4,149,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		167.00000	170,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,270.00000	2,244,000	24.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		520.00000	531,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		623.00000	605,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,055.00000	1,076,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		158.00000	150,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,920.00000	1,947,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		23.00000	21,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,904.00000	2,933,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		7.00000	7,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,899.00000	3,927,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	1,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		352.00000	359,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,055.00000	1,033,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		18.00000	18,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,171.00000	8,142,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		36.00000	37,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,189.00000	6,161,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		72.00000	73,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,225.00000	4,197,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		163.00000	166,000	24.70	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,316.00000	2,290,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,020.00000	1,040,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		173.00000	164,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,873.00000	1,900,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		26.00000	24,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,855.00000	2,883,000	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		8.00000	7,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,849.00000	3,877,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	1,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		18.00000	18,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,221.00000	8,192,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		35.00000	36,000	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,238.00000	6,210,000	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		71.00000	72,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,274.00000	4,246,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		159.00000	162,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,362.00000	2,336,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		486.00000	496,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		689.00000	670,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		986.00000	1,006,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		189.00000	180,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,826.00000	1,853,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		29.00000	27,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,805.00000	2,833,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		8.00000	7,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,799.00000	3,827,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	1,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		17.00000	17,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,270.00000	8,241,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		35.00000	35,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,288.00000	6,259,000	32.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		69.00000	70,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,322.00000	4,294,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		155.00000	158,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,408.00000	2,382,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		470.00000	480,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		723.00000	704,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		953.00000	972,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		206.00000	196,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,780.00000	1,806,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		33.00000	30,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,756.00000	2,784,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		9.00000	8,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,749.00000	3,778,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	2,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		502.00000	513,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		655.00000	637,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		17.00000	17,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,320.00000	8,291,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		34.00000	35,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,337.00000	6,309,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		68.00000	69,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,371.00000	4,343,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		151.00000	154,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,454.00000	2,428,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		454.00000	464,000	19.54	0.00	0	4,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		757.00000	738,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		920.00000	939,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		223.00000	213,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,733.00000	1,759,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		36.00000	33,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,706.00000	2,734,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		9.00000	8,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,699.00000	3,728,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	2,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		16.00000	17,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,369.00000	8,341,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		33.00000	34,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,386.00000	6,358,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		66.00000	68,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,419.00000	4,392,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		148.00000	150,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,501.00000	2,474,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		440.00000	449,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		793.00000	773,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		889.00000	907,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		242.00000	231,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,687.00000	1,713,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		40.00000	37,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,657.00000	2,685,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		10.00000	9,000	21.14	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	4.20	Call		3,650.00000	3,678,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	2,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		16.00000	16,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,419.00000	8,390,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		33.00000	33,000	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,436.00000	6,407,000	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		65.00000	66,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,468.00000	4,440,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		144.00000	147,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,547.00000	2,521,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		426.00000	435,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		829.00000	809,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		858.00000	876,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		261.00000	250,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,641.00000	1,667,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		44.00000	41,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,607.00000	2,635,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		10.00000	9,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,600.00000	3,628,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	2,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		14.00000	15,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,617.00000	8,589,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		31.00000	31,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,634.00000	6,605,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		60.00000	61,000	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	13/12/2010	Foreign Exchange Future	12.45	Put		4,663.00000	4,635,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		131.00000	134,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,734.00000	2,708,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		375.00000	382,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		978.00000	956,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		744.00000	760,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		347.00000	334,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,462.00000	1,487,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		65.00000	61,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,409.00000	2,437,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		12.00000	11,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,401.00000	3,429,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		4.00000	3,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		15.00000	15,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,568.00000	8,539,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		31.00000	32,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,584.00000	6,556,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		62.00000	63,000	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,615.00000	4,587,000	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		134.00000	137,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,687.00000	2,661,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		387.00000	395,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		940.00000	919,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		771.00000	788,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		324.00000	312,000	17.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,507.00000	1,531,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		60.00000	55,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,459.00000	2,487,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		12.00000	11,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,451.00000	3,479,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	3,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		341.00000	348,000	20.82	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,094.00000	1,072,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		14.00000	14,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,667.00000	8,638,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		30.00000	31,000	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,683.00000	6,655,000	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		59.00000	60,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,712.00000	4,684,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		128.00000	131,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,781.00000	2,755,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		363.00000	371,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,016.00000	995,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		718.00000	733,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		371.00000	357,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,419.00000	1,443,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		72.00000	67,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,360.00000	2,388,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		13.00000	12,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,351.00000	3,379,000	24.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		4.00000	3,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		412.00000	421,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		865.00000	845,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		20.00000	20,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,023.00000	7,994,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		38.00000	39,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,041.00000	6,013,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		77.00000	78,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,080.00000	4,052,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		176.00000	179,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,179.00000	2,153,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		556.00000	568,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		559.00000	542,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,127.00000	1,149,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		130.00000	123,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,016.00000	2,043,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		19.00000	17,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,004.00000	3,032,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		7.00000	6,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,999.00000	4,027,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		19.00000	19,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,072.00000	8,043,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		37.00000	38,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,090.00000	6,062,000	32.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		75.00000	76,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,128.00000	4,100,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		171.00000	174,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,224.00000	2,198,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		537.00000	549,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		590.00000	573,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,091.00000	1,112,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		144.00000	136,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,968.00000	1,995,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		21.00000	19,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,954.00000	2,982,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		7.00000	6,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,949.00000	3,977,000	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	1,000	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		16.00000	16,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,469.00000	8,440,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		32.00000	33,000	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,485.00000	6,457,000	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		64.00000	65,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,517.00000	4,489,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		141.00000	143,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,594.00000	2,567,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		828.00000	846,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		281.00000	270,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,596.00000	1,621,000	17.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		49.00000	45,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,558.00000	2,585,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		11.00000	9,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,550.00000	3,578,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		3.00000	2,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		15.00000	15,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,518.00000	8,489,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		32.00000	32,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,535.00000	6,506,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		63.00000	64,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,566.00000	4,538,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		137.00000	140,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,640.00000	2,614,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		399.00000	408,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		902.00000	882,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		799.00000	816,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		302.00000	290,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,551.00000	1,576,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		54.00000	50,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,508.00000	2,536,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		11.00000	10,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,500.00000	3,529,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		3.00000	3,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		25.00000	25,000	33.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,228.00000	7,199,000	33.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		49.00000	50,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,252.00000	5,224,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		102.00000	104,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,305.00000	3,278,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		262.00000	268,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,465.00000	1,442,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,797.00000	4,826,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,508.00000	1,484,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		255.00000	260,000	22.24	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.24280	12.16080		14.48	6,121,400.00	500	13,991.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,839.00000	9,757,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,839.00000	7,757,000	36.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,839.00000	5,757,000	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,840.00000	3,758,000	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		21.00000	22,000	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,860.00000	1,779,000	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		77.00000	86,000	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		916.00000	843,000	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		360.00000	407,000	14.32	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	12.00	Put		199.00000	164,000	14.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,173.00000	1,252,000	15.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		12.00000	9,000	15.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,163.00000	2,244,000	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2.00000	1,000	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,989.00000	9,907,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	37.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,989.00000	7,907,000	37.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,989.00000	5,907,000	30.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,990.00000	3,908,000	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		18.00000	19,000	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,007.00000	1,926,000	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		62.00000	69,000	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,051.00000	976,000	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		280.00000	321,000	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		269.00000	228,000	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,027.00000	1,106,000	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		16.00000	13,000	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,013.00000	2,095,000	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2.00000	2,000	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,939.00000	9,857,000	37.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,939.00000	7,857,000	37.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,939.00000	5,857,000	30.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,940.00000	3,858,000	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		19.00000	20,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,958.00000	1,877,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		66.00000	74,000	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,005.00000	931,000	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		305.00000	348,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		244.00000	205,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,075.00000	1,154,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		14.00000	11,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,063.00000	2,145,000	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2.00000	2,000	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,011.00000	3,093,000	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,339.00000	9,257,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	35.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,339.00000	7,257,000	35.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,189.00000	9,107,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	34.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,189.00000	7,107,000	34.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,189.00000	5,107,000	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		3.00000	3,000	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,192.00000	3,110,000	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		47.00000	52,000	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,236.00000	1,159,000	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		206.00000	232,000	14.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		395.00000	339,000	14.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		845.00000	916,000	13.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		34.00000	23,000	13.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,815.00000	1,896,000	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		4.00000	3,000	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,811.00000	2,893,000	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,039.00000	8,957,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,039.00000	6,957,000	34.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,039.00000	4,957,000	27.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		3.00000	4,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,042.00000	2,961,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		58.00000	64,000	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,097.00000	1,021,000	18.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		259.00000	295,000	14.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		298.00000	252,000	14.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		980.00000	1,057,000	14.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		19.00000	14,000	14.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,964.00000	2,045,000	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		3.00000	2,000	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,961.00000	3,043,000	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,089.00000	9,007,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	34.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,089.00000	7,007,000	34.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,089.00000	5,007,000	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		3.00000	3,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,092.00000	3,010,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		54.00000	59,000	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,143.00000	1,066,000	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		240.00000	271,000	14.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		329.00000	278,000	14.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		934.00000	1,008,000	13.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		23.00000	15,000	13.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,914.00000	1,995,000	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		3.00000	2,000	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,911.00000	2,993,000	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	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,239.00000	9,157,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,239.00000	7,157,000	34.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,239.00000	5,157,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		2.00000	3,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,241.00000	3,160,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		44.00000	48,000	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,283.00000	1,205,000	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		191.00000	215,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		430.00000	372,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		801.00000	871,000	13.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		40.00000	28,000	13.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,765.00000	1,846,000	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		4.00000	3,000	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,761.00000	2,843,000	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,489.00000	9,407,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	35.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,489.00000	7,407,000	35.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,639.00000	9,557,000	37.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,639.00000	7,557,000	36.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,889.00000	9,807,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,889.00000	7,807,000	36.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,889.00000	5,807,000	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,890.00000	3,808,000	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		71.00000	80,000	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		960.00000	887,000	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		331.00000	377,000	14.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		220.00000	184,000	14.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,124.00000	1,203,000	14.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		13.00000	10,000	14.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,113.00000	2,195,000	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2.00000	2,000	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,789.00000	9,707,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,789.00000	7,707,000	36.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,739.00000	9,657,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.36	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	15/03/2010	Foreign Exchange Future	19.90	Put		7,739.00000	7,657,000	36.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,689.00000	9,607,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,689.00000	7,607,000	36.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,589.00000	9,507,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	35.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,589.00000	7,507,000	35.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,439.00000	9,357,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,439.00000	7,357,000	35.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,389.00000	9,307,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	35.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,389.00000	7,307,000	35.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,289.00000	9,207,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,289.00000	7,207,000	34.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,289.00000	5,207,000	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		2.00000	3,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,291.00000	3,210,000	23.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		41.00000	45,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,330.00000	1,252,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		176.00000	199,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		465.00000	406,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		758.00000	826,000	13.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		47.00000	33,000	13.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,715.00000	1,796,000	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		4.00000	3,000	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,711.00000	2,793,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,139.00000	9,057,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,139.00000	7,057,000	34.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,139.00000	5,057,000	28.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,140.00000	4,058,000	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		3.00000	3,000	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,142.00000	3,060,000	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		14.00000	15,000	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,153.00000	2,072,000	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		50.00000	55,000	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,189.00000	1,112,000	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		222.00000	251,000	14.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		361.00000	308,000	14.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		889.00000	962,000	13.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		28.00000	19,000	13.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,864.00000	1,946,000	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		3.00000	3,000	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,861.00000	2,943,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		20.00000	21,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,909.00000	1,828,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,739.00000	5,657,000	30.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,739.00000	4,657,000	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,740.00000	3,658,000	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		5.00000	6,000	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,744.00000	2,663,000	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		23.00000	25,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,762.00000	1,682,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		89.00000	100,000	16.90	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		828.00000	757,000	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		420.00000	472,000	14.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		159.00000	129,000	14.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,271.00000	1,351,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		10.00000	8,000	15.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,262.00000	2,344,000	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,489.00000	5,407,000	29.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,490.00000	4,408,000	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		2.00000	2,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,491.00000	3,409,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		8.00000	9,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,497.00000	2,416,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		32.00000	34,000	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,521.00000	1,441,000	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		130.00000	146,000	15.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		619.00000	553,000	15.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		596.00000	658,000	14.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		85.00000	65,000	14.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,517.00000	1,598,000	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		6.00000	5,000	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,512.00000	2,594,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,589.00000	5,507,000	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	1,000	26.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,589.00000	4,508,000	26.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		1.00000	2,000	24.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,590.00000	3,509,000	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		7.00000	7,000	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,596.00000	2,514,000	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		28.00000	30,000	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,617.00000	1,537,000	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		111.00000	125,000	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		700.00000	632,000	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		522.00000	580,000	14.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		111.00000	87,000	14.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,418.00000	1,499,000	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		7.00000	6,000	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,412.00000	2,494,000	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,389.00000	5,307,000	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,390.00000	4,308,000	26.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,391.00000	3,309,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		9.00000	10,000	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,398.00000	2,317,000	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		36.00000	39,000	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,425.00000	1,346,000	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		151.00000	170,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		540.00000	477,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		675.00000	740,000	14.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		64.00000	47,000	14.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,616.00000	1,697,000	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		5.00000	4,000	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,612.00000	2,693,000	22.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	0,000	22.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,689.00000	5,607,000	29.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,689.00000	4,607,000	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,690.00000	3,608,000	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		6.00000	6,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,695.00000	2,613,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		25.00000	27,000	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,714.00000	1,634,000	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		96.00000	107,000	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		785.00000	714,000	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		453.00000	507,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		142.00000	114,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,320.00000	1,400,000	16.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		9.00000	7,000	16.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,312.00000	2,394,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.15	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	17.95	Put		5,789.00000	5,707,000	30.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,789.00000	4,707,000	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,790.00000	3,708,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		5.00000	5,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,794.00000	2,712,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		22.00000	24,000	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,811.00000	1,731,000	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		83.00000	92,000	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		872.00000	799,000	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		389.00000	439,000	14.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		178.00000	146,000	14.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,222.00000	1,301,000	15.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		11.00000	8,000	15.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,213.00000	2,294,000	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2.00000	1,000	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,639.00000	5,557,000	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,639.00000	4,557,000	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,640.00000	3,558,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		6.00000	7,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,645.00000	2,564,000	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	13.80	Call		26.00000	28,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,665.00000	1,585,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		103.00000	116,000	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		742.00000	673,000	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		486.00000	543,000	14.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		125.00000	100,000	14.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,369.00000	1,449,000	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		8.00000	6,000	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,362.00000	2,444,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,539.00000	5,457,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,540.00000	4,458,000	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,541.00000	3,459,000	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		7.00000	8,000	22.67	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,546.00000	2,465,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		30.00000	32,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,569.00000	1,489,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		120.00000	135,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		659.00000	592,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		558.00000	618,000	14.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		97.00000	75,000	14.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,468.00000	1,548,000	16.89	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	10.70	Put		7.00000	5,000	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,462.00000	2,544,000	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,439.00000	5,357,000	29.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,440.00000	4,358,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,441.00000	3,359,000	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		8.00000	10,000	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,447.00000	2,367,000	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		34.00000	37,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,473.00000	1,394,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		140.00000	158,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		579.00000	515,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		635.00000	698,000	14.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		74.00000	55,000	14.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,567.00000	1,647,000	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		6.00000	4,000	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,562.00000	2,644,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,339.00000	5,257,000	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,340.00000	4,258,000	25.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		2.00000	2,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,341.00000	3,259,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		10.00000	11,000	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,349.00000	2,268,000	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		163.00000	184,000	15.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		502.00000	441,000	15.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		716.00000	783,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		55.00000	40,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,666.00000	1,747,000	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		5.00000	4,000	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,662.00000	2,743,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		38.00000	42,000	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,377.00000	1,299,000	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,439.00000	8,357,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,439.00000	6,357,000	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,561.00000	3,643,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,339.00000	8,257,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,339.00000	6,257,000	31.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,661.00000	3,743,000	24.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,389.00000	8,307,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,389.00000	6,307,000	31.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,611.00000	3,693,000	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,639.00000	8,557,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,639.00000	6,557,000	32.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,361.00000	3,443,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,739.00000	8,657,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	33.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,739.00000	6,657,000	33.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,261.00000	3,343,000	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,689.00000	8,607,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,689.00000	6,607,000	32.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,311.00000	3,393,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,789.00000	8,707,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,789.00000	6,707,000	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,211.00000	3,293,000	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,939.00000	8,857,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,939.00000	6,857,000	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,939.00000	4,857,000	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		4.00000	4,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,943.00000	2,861,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,061.00000	3,143,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,989.00000	8,907,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,989.00000	6,907,000	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,989.00000	4,907,000	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		4.00000	4,000	23.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,993.00000	2,911,000	23.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,889.00000	8,807,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,889.00000	6,807,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,889.00000	4,807,000	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		4.00000	5,000	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,893.00000	2,812,000	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,111.00000	3,193,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,189.00000	8,107,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,189.00000	6,107,000	31.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,190.00000	4,108,000	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		13.00000	14,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,202.00000	2,121,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,811.00000	3,893,000	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,211.00000	4,293,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,161.00000	3,243,000	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,161.00000	4,243,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,311.00000	4,393,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,111.00000	4,193,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,489.00000	8,407,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,489.00000	6,407,000	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,511.00000	3,593,000	24.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,011.00000	4,093,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,039.00000	7,957,000	37.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,039.00000	5,957,000	30.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,040.00000	3,958,000	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		16.00000	18,000	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,055.00000	1,975,000	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,961.00000	4,043,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,289.00000	8,207,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.66	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	18.45	Put		6,289.00000	6,207,000	31.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,290.00000	4,208,000	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		11.00000	12,000	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,300.00000	2,219,000	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,711.00000	3,793,000	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,539.00000	8,457,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,539.00000	6,457,000	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,461.00000	3,543,000	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,239.00000	8,157,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,239.00000	6,157,000	31.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,240.00000	4,158,000	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		12.00000	13,000	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,251.00000	2,170,000	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,761.00000	3,843,000	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,589.00000	8,507,000	37.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,589.00000	6,507,000	32.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,411.00000	3,493,000	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.44860	12.36650		15.87	3,112,150.00	250	12,618.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,684.00000	9,601,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		2.00000	2,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,686.00000	7,603,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,984.00000	9,901,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	2,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,986.00000	7,903,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,484.00000	9,402,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		2.00000	2,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,486.00000	7,403,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		8.00000	9,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,492.00000	5,410,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		51.00000	53,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,535.00000	3,454,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,335.00000	9,252,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		2.00000	3,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,336.00000	7,254,000	26.63	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	17.70	Call		10.00000	11,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,344.00000	5,262,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		55.00000	58,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,389.00000	3,309,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,235.00000	9,152,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	3,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,237.00000	7,154,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		201.00000	213,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,435.00000	1,364,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		414.00000	443,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		648.00000	594,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,798.00000	1,876,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		32.00000	27,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,776.00000	2,857,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		10.00000	8,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,035.00000	8,952,000	27.69	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		7,037.00000	6,954,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,085.00000	9,002,000	27.69	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		7,087.00000	7,004,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		465.00000	498,000	15.87	0.00	0	8,032.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		549.00000	499,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,045.00000	1,108,000	14.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		129.00000	109,000	14.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,941.00000	2,019,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		25.00000	20,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,925.00000	3,006,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		9.00000	7,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,534.00000	9,451,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		8.00000	9,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,542.00000	5,460,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		49.00000	52,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,583.00000	3,503,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,734.00000	9,651,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		2.00000	2,000	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,736.00000	7,653,000	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		6.00000	7,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,740.00000	5,658,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,884.00000	9,801,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	2,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,886.00000	7,803,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		550.00000	592,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		434.00000	393,000	15.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,207.00000	1,279,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		91.00000	80,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,135.00000	2,215,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		19.00000	16,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,934.00000	9,851,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	2,000	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,936.00000	7,853,000	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,164.00000	1,235,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		98.00000	86,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,086.00000	2,166,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		20.00000	17,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,834.00000	9,751,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		2.00000	2,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,836.00000	7,753,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		139.00000	146,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,973.00000	1,897,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		265.00000	282,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,099.00000	1,033,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		574.00000	618,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		408.00000	369,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,251.00000	1,323,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		85.00000	74,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,184.00000	2,265,000	17.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		18.00000	16,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,784.00000	9,701,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		6.00000	7,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,790.00000	5,708,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		43.00000	45,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,827.00000	3,746,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,634.00000	9,551,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		2.00000	2,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,636.00000	7,553,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,584.00000	9,501,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		2.00000	2,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,586.00000	7,503,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		7.00000	8,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,591.00000	5,509,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		48.00000	50,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,632.00000	3,551,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,434.00000	9,352,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		2.00000	2,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,436.00000	7,353,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		9.00000	10,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,443.00000	5,361,000	25.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		52.00000	55,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,486.00000	3,406,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		801.00000	855,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		235.00000	206,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,611.00000	1,687,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		45.00000	38,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,578.00000	2,659,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		12.00000	10,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,385.00000	9,302,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		2.00000	3,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,386.00000	7,304,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,285.00000	9,202,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		2.00000	3,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,286.00000	7,204,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		194.00000	206,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,478.00000	1,407,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		900.00000	958,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		184.00000	159,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,751.00000	1,828,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		35.00000	29,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,185.00000	9,102,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	3,000	26.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,187.00000	7,104,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		7.00000	7,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,691.00000	5,608,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		19.00000	22,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,703.00000	4,623,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		46.00000	48,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,730.00000	3,649,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		81.00000	86,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,765.00000	2,687,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		208.00000	221,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,392.00000	1,322,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		430.00000	460,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		614.00000	561,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		971.00000	1,031,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		155.00000	132,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,846.00000	1,923,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		30.00000	24,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,826.00000	2,907,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		10.00000	8,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		135.00000	142,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,019.00000	1,943,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		4.00000	4,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,238.00000	6,155,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		31.00000	34,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,265.00000	4,185,000	25.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		58.00000	61,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,292.00000	3,212,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		625.00000	672,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		359.00000	323,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,339.00000	1,412,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		73.00000	63,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		4.00000	5,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,138.00000	6,056,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		306.00000	326,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		940.00000	877,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		680.00000	729,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		314.00000	280,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,428.00000	1,502,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		62.00000	53,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,381.00000	2,462,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		15.00000	13,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		6.00000	6,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,840.00000	5,757,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		17.00000	18,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,851.00000	4,769,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		42.00000	44,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,876.00000	3,795,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		74.00000	78,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,908.00000	2,829,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		188.00000	200,000	19.43	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	13.70	Put		1,522.00000	1,451,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		383.00000	410,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		717.00000	661,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		866.00000	923,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		200.00000	174,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,704.00000	1,781,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		38.00000	32,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,677.00000	2,758,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		11.00000	9,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		769.00000	822,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		253.00000	223,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,565.00000	1,640,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		49.00000	41,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,529.00000	2,610,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		13.00000	11,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		10.00000	11,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,294.00000	5,212,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		29.00000	32,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,313.00000	4,233,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		274.00000	292,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,058.00000	993,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		599.00000	644,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		383.00000	345,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,233.00000	2,314,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		17.00000	15,000	17.36	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	18.55	Call		4.00000	4,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,188.00000	6,105,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		32.00000	35,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,216.00000	4,136,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		60.00000	63,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,244.00000	3,164,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		151.00000	160,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,835.00000	1,761,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		295.00000	315,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		979.00000	916,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		652.00000	700,000	15.35	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		336.00000	301,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,383.00000	1,457,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		67.00000	58,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,332.00000	2,412,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		16.00000	13,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		4.00000	5,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,088.00000	6,006,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		13.00000	14,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,097.00000	5,015,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		36.00000	39,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,120.00000	4,040,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		64.00000	67,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,148.00000	3,068,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		317.00000	339,000	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	14/06/2010	Foreign Exchange Future	12.95	Put		901.00000	840,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		709.00000	759,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		293.00000	260,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,473.00000	1,548,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		57.00000	49,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,430.00000	2,511,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		14.00000	12,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		329.00000	352,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		863.00000	803,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		739.00000	790,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		273.00000	241,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,480.00000	2,560,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		14.00000	11,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		5.00000	6,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,889.00000	5,807,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		16.00000	18,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,900.00000	4,819,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		41.00000	43,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,925.00000	3,844,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		72.00000	76,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,956.00000	2,877,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		369.00000	394,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		753.00000	695,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		833.00000	888,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		217.00000	189,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,658.00000	1,734,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		42.00000	35,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,628.00000	2,709,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		12.00000	10,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		182.00000	193,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,566.00000	1,494,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		7.00000	8,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,641.00000	5,559,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		21.00000	23,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,655.00000	4,574,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		47.00000	49,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,681.00000	3,600,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		83.00000	88,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,717.00000	2,639,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		222.00000	236,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,306.00000	1,237,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		9.00000	10,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,393.00000	5,311,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		26.00000	29,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,410.00000	4,330,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		54.00000	56,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,438.00000	3,357,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		98.00000	104,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,482.00000	2,405,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		255.00000	272,000	18.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,139.00000	1,073,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		11.00000	13,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,195.00000	5,114,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,122.00000	1,192,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		106.00000	93,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,037.00000	2,117,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		21.00000	18,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,024.00000	3,105,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		8.00000	6,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		13.00000	15,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,047.00000	4,966,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		37.00000	40,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,071.00000	3,991,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		123.00000	131,000	21.42	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,157.00000	2,082,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,083.00000	1,150,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		117.00000	101,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,989.00000	2,068,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		23.00000	19,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		34.00000	37,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,168.00000	4,088,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		62.00000	65,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,196.00000	3,116,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		115.00000	123,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,249.00000	2,174,000	21.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		215.00000	228,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,349.00000	1,279,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		447.00000	479,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		581.00000	530,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,007.00000	1,069,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		141.00000	120,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,893.00000	1,971,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		27.00000	22,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,875.00000	2,957,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		9.00000	8,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		2.00000	2,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,536.00000	7,453,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		5.00000	5,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,039.00000	5,956,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		23.00000	25,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,557.00000	4,476,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		65.00000	69,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,099.00000	3,020,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		166.00000	176,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,700.00000	1,627,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		484.00000	520,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		518.00000	471,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,519.00000	1,594,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		53.00000	45,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,974.00000	3,056,000	20.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		8.00000	7,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,467.00000	4,549,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		156.00000	165,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,790.00000	1,716,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	2,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,786.00000	7,703,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		4.00000	4,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,288.00000	6,205,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		18.00000	19,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,802.00000	4,720,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		57.00000	60,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,341.00000	3,261,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		143.00000	151,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,927.00000	1,852,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		398.00000	426,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		682.00000	627,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,294.00000	1,367,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		78.00000	68,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,727.00000	2,808,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		11.00000	9,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,218.00000	4,300,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	1,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	2,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,235.00000	8,153,000	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	14/06/2010	Foreign Exchange Future	19.10	Call		3.00000	3,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,737.00000	6,654,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		11.00000	12,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,245.00000	5,163,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		44.00000	47,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,778.00000	3,698,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		108.00000	115,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,342.00000	2,266,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		284.00000	303,000	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,018.00000	954,000	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		935.00000	994,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		169.00000	145,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,282.00000	2,363,000	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		16.00000	14,000	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,769.00000	3,851,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	2,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		5.00000	6,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,939.00000	5,857,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		15.00000	17,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,949.00000	4,868,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		40.00000	42,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,974.00000	3,893,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		69.00000	73,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,003.00000	2,924,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		131.00000	138,000	21.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,065.00000	1,989,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		177.00000	187,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,611.00000	1,538,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		246.00000	263,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,180.00000	1,114,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		355.00000	380,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		789.00000	731,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		526.00000	567,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		460.00000	418,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		147.00000	155,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,881.00000	1,806,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		5.00000	5,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,989.00000	5,906,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		14.00000	16,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,998.00000	4,917,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		39.00000	41,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,023.00000	3,942,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		67.00000	71,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,051.00000	2,972,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		171.00000	181,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,655.00000	1,582,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		238.00000	253,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,222.00000	1,154,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		342.00000	365,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		826.00000	766,000	17.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		503.00000	543,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		487.00000	444,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		161.00000	170,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,745.00000	1,671,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		12.00000	13,000	25.14	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,146.00000	5,064,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		230.00000	245,000	18.58	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,264.00000	1,196,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		127.00000	134,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,111.00000	2,035,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,435.00000	8,352,000	27.69	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		6,438.00000	6,355,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		25.00000	28,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,459.00000	4,379,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		95.00000	101,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,529.00000	2,452,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,570.00000	3,652,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	3,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,335.00000	8,252,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		4.00000	4,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,338.00000	6,255,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		28.00000	31,000	25.38	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	16.70	Put		4,362.00000	4,282,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		101.00000	107,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,435.00000	2,358,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,670.00000	3,752,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	3,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,385.00000	8,302,000	27.69	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		6,388.00000	6,305,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,620.00000	3,702,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	3,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,635.00000	8,552,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		3.00000	4,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,637.00000	6,555,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,371.00000	3,453,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		5.00000	4,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,735.00000	8,652,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		18.00000	20,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,752.00000	4,671,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		78.00000	83,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,812.00000	2,734,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,272.00000	3,354,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		6.00000	5,000	21.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,685.00000	8,602,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		3.00000	3,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,687.00000	6,604,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,322.00000	3,403,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		6.00000	4,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,785.00000	8,702,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		3.00000	3,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,787.00000	6,704,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		76.00000	80,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,860.00000	2,781,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,222.00000	3,304,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		6.00000	5,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,935.00000	8,852,000	27.69	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		6,937.00000	6,854,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,074.00000	3,155,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		8.00000	6,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,985.00000	8,902,000	27.69	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		6,987.00000	6,904,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	1,000	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	14/06/2010	Foreign Exchange Future	21.25	Put		8,885.00000	8,802,000	27.69	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		6,887.00000	6,804,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,123.00000	3,205,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		7.00000	6,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	2,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,186.00000	8,103,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		111.00000	119,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,295.00000	2,220,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,819.00000	3,901,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	2,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,173.00000	3,254,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		7.00000	5,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,168.00000	4,250,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	1,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,317.00000	4,399,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,118.00000	4,200,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		2.00000	1,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,485.00000	8,402,000	27.69	0.00	0	0.00
£ / 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		6,488.00000	6,405,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		24.00000	26,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,508.00000	4,427,000	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		92.00000	97,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,576.00000	2,498,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,521.00000	3,602,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	3,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	2,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,285.00000	8,203,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		104.00000	111,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,388.00000	2,312,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,720.00000	3,801,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		4.00000	2,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,019.00000	4,100,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	1,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	2,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,036.00000	7,953,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,969.00000	4,050,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	1,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,535.00000	8,452,000	27.69	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		6,538.00000	6,455,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		89.00000	94,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,623.00000	2,545,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,471.00000	3,552,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	3,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	1,000	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	14/06/2010	Foreign Exchange Future	21.50	Put		9,135.00000	9,052,000	27.69	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		7,137.00000	7,054,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,585.00000	8,502,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		3.00000	4,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,587.00000	6,505,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		22.00000	24,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,606.00000	4,525,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		86.00000	91,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,670.00000	2,592,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,421.00000	3,503,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		5.00000	4,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,835.00000	8,752,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		3.00000	3,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,837.00000	6,754,000	25.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.65290	12.57150		16.50	0.00	0	1,086.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		616.00000	655,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		775.00000	732,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		635.00000	633,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		844.00000	760,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		638.00000	678,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		747.00000	705,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08210	0.08220		23.83	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		423.00000	416,000	23.83	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		203.00000	206,000	23.83	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		119.00000	115,000	29.26	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		899.00000	905,000	29.26	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,230.00000	1,220,000	23.03	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		10.00000	10,000	23.03	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08360	0.08360		28.39	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		697.00000	695,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		337.00000	335,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		347.00000	345,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		987.00000	985,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,403.00000	1,403,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		43.00000	43,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.69280	10.72500		13.98	2,363,108.80	221	22,086.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,925.00000	8,957,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	34.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,925.00000	6,957,000	34.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,925.00000	4,957,000	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	22.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,926.00000	2,958,000	22.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		39.00000	30,000	16.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		964.00000	987,000	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		272.00000	253,000	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		197.00000	210,000	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,082.00000	1,049,000	14.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		7.00000	6,000	14.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,076.00000	2,043,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,075.00000	3,043,000	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,175.00000	9,207,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,175.00000	7,207,000	35.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,275.00000	9,307,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,275.00000	7,307,000	35.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,025.00000	9,057,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	35.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,025.00000	7,057,000	35.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		7.00000	4,000	18.99	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,882.00000	1,911,000	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,825.00000	8,857,000	36.76	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	17.55	Call		0.00000	0,000	34.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,825.00000	6,857,000	34.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,825.00000	4,857,000	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,826.00000	2,858,000	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		47.00000	37,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		872.00000	894,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		330.00000	308,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		155.00000	165,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,181.00000	1,148,000	14.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	5,000	14.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,175.00000	2,143,000	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,175.00000	3,143,000	19.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,675.00000	8,707,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,675.00000	6,707,000	34.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,675.00000	4,707,000	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		2.00000	1,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,677.00000	2,708,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		63.00000	52,000	15.83	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	15/03/2010	Foreign Exchange Future	11.40	Put		738.00000	759,000	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		429.00000	403,000	13.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		104.00000	110,000	13.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,329.00000	1,296,000	15.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	3,000	15.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,325.00000	2,293,000	20.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,325.00000	3,293,000	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,725.00000	8,757,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,725.00000	6,757,000	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,725.00000	4,757,000	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		2.00000	1,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,727.00000	2,758,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		57.00000	47,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		782.00000	804,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		395.00000	370,000	13.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		120.00000	127,000	13.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,279.00000	1,247,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	4,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,275.00000	2,243,000	20.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	20.05	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	7.45	Call		3,275.00000	3,243,000	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,075.00000	9,107,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	35.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,075.00000	7,107,000	35.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,325.00000	9,357,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,325.00000	7,357,000	35.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,375.00000	9,407,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	35.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,375.00000	7,407,000	35.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,225.00000	9,257,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,225.00000	7,257,000	35.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,125.00000	9,157,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,125.00000	7,157,000	35.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,975.00000	9,007,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,975.00000	7,007,000	34.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,875.00000	8,907,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	34.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,875.00000	6,907,000	34.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,875.00000	4,907,000	28.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,876.00000	2,908,000	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		43.00000	33,000	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		918.00000	940,000	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		301.00000	280,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		176.00000	187,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,131.00000	1,099,000	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		6.00000	6,000	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,126.00000	2,093,000	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,125.00000	3,093,000	20.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	20.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,775.00000	8,807,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,775.00000	6,807,000	34.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,625.00000	8,657,000	36.76	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	17.35	Call		0.00000	0,000	34.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,625.00000	6,657,000	34.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,625.00000	4,657,000	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,625.00000	3,657,000	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		2.00000	1,000	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,627.00000	2,658,000	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		11.00000	6,000	18.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,636.00000	1,663,000	18.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		70.00000	58,000	15.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		695.00000	715,000	15.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		465.00000	438,000	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		90.00000	95,000	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,379.00000	1,346,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	3,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,375.00000	2,343,000	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,375.00000	3,343,000	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,775.00000	4,807,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	24.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,775.00000	3,807,000	24.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	21.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,776.00000	2,808,000	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		8.00000	5,000	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,783.00000	1,812,000	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		52.00000	42,000	16.09	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		827.00000	849,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		362.00000	338,000	13.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		137.00000	145,000	13.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,230.00000	1,197,000	15.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	4,000	15.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,225.00000	2,193,000	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,225.00000	3,193,000	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,975.00000	5,007,000	29.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,975.00000	4,007,000	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,976.00000	3,008,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		6.00000	3,000	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,981.00000	2,010,000	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		35.00000	27,000	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,010.00000	1,034,000	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		246.00000	228,000	13.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		221.00000	235,000	13.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,033.00000	1,000,000	13.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		8.00000	7,000	13.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,026.00000	1,994,000	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,025.00000	2,993,000	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,025.00000	5,057,000	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,025.00000	4,057,000	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,026.00000	3,058,000	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		5.00000	3,000	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,030.00000	2,060,000	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		32.00000	24,000	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,057.00000	1,081,000	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		224.00000	207,000	14.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		249.00000	264,000	14.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		985.00000	952,000	13.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		10.00000	9,000	13.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,976.00000	1,944,000	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	1,000	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,975.00000	2,943,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.23	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	15.95	Put		5,225.00000	5,257,000	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,225.00000	4,257,000	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	23.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,226.00000	3,257,000	23.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		4.00000	2,000	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,229.00000	2,259,000	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		22.00000	15,000	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,247.00000	1,272,000	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		153.00000	138,000	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		378.00000	395,000	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		798.00000	766,000	13.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		23.00000	23,000	13.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,776.00000	1,744,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	1,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,775.00000	2,743,000	20.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,275.00000	5,307,000	30.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,275.00000	4,307,000	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	23.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,276.00000	3,307,000	23.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		3.00000	2,000	20.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,278.00000	2,309,000	20.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		20.00000	14,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,295.00000	1,321,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		139.00000	124,000	14.77	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		414.00000	431,000	14.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		753.00000	721,000	13.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		28.00000	28,000	13.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,727.00000	1,694,000	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	1,000	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,725.00000	2,693,000	20.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,125.00000	5,157,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,125.00000	4,157,000	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,126.00000	3,158,000	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		5.00000	2,000	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,130.00000	2,159,000	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		26.00000	19,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,151.00000	1,176,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		186.00000	169,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		311.00000	326,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		890.00000	858,000	13.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		15.00000	15,000	13.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,876.00000	1,844,000	18.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,875.00000	2,843,000	20.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,075.00000	5,107,000	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,075.00000	4,107,000	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	22.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,076.00000	3,108,000	22.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		5.00000	3,000	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,080.00000	2,110,000	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		29.00000	21,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,104.00000	1,128,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		204.00000	187,000	14.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		279.00000	294,000	14.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		937.00000	905,000	13.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		12.00000	12,000	13.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,926.00000	1,894,000	19.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	19.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,925.00000	2,893,000	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,175.00000	5,207,000	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	26.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,175.00000	4,207,000	26.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,176.00000	3,208,000	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		4.00000	2,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,179.00000	2,209,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		24.00000	17,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,199.00000	1,224,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		169.00000	153,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		344.00000	360,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		844.00000	812,000	13.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		19.00000	19,000	13.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,826.00000	1,794,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,825.00000	2,793,000	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,425.00000	5,457,000	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,425.00000	4,457,000	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		1.00000	0,000	23.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,426.00000	3,457,000	23.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		3.00000	1,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,428.00000	2,458,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		15.00000	10,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,440.00000	1,467,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		104.00000	90,000	15.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		529.00000	547,000	15.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		623.00000	593,000	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		48.00000	50,000	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,577.00000	1,545,000	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	2,000	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,575.00000	2,543,000	20.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,325.00000	5,357,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	26.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,325.00000	4,357,000	26.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,326.00000	3,357,000	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		3.00000	2,000	20.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,328.00000	2,359,000	20.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		18.00000	12,000	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,343.00000	1,369,000	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		126.00000	112,000	14.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		451.00000	469,000	14.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		709.00000	677,000	13.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		34.00000	34,000	13.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,677.00000	1,645,000	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	2,000	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,675.00000	2,643,000	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,375.00000	5,407,000	30.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,375.00000	4,407,000	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	23.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,376.00000	3,407,000	23.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		3.00000	2,000	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,378.00000	2,409,000	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		114.00000	100,000	15.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		489.00000	507,000	15.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		665.00000	635,000	13.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		40.00000	42,000	13.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,627.00000	1,595,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	2,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,625.00000	2,593,000	20.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	20.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,475.00000	5,507,000	31.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,475.00000	4,507,000	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,475.00000	3,507,000	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		2.00000	1,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,477.00000	2,508,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		14.00000	9,000	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,489.00000	1,516,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		94.00000	81,000	15.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		569.00000	588,000	15.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		582.00000	552,000	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		57.00000	59,000	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,528.00000	1,495,000	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	2,000	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,525.00000	2,493,000	20.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,525.00000	5,557,000	31.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,525.00000	4,557,000	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	24.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,525.00000	3,557,000	24.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		2.00000	1,000	20.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,527.00000	2,558,000	20.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		13.00000	8,000	18.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,538.00000	1,565,000	18.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		85.00000	72,000	15.43	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		610.00000	629,000	15.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		542.00000	513,000	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		67.00000	70,000	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,478.00000	1,445,000	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	2,000	16.53	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	15/03/2010	Foreign Exchange Future	8.25	Call		2,475.00000	2,443,000	20.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		17.00000	11,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,392.00000	1,418,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,425.00000	8,457,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,425.00000	6,457,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,575.00000	3,543,000	18.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	18.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,575.00000	8,607,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,575.00000	6,607,000	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,575.00000	4,607,000	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		2.00000	1,000	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,577.00000	2,608,000	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		77.00000	65,000	15.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		652.00000	672,000	15.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		503.00000	475,000	13.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		78.00000	82,000	13.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,428.00000	1,396,000	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	3,000	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,425.00000	2,393,000	20.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,425.00000	3,393,000	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,525.00000	8,557,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	34.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,525.00000	6,557,000	34.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,475.00000	3,443,000	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,375.00000	8,407,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,375.00000	6,407,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,625.00000	3,593,000	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,475.00000	8,507,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	34.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,475.00000	6,507,000	34.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,525.00000	3,493,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.87650	10.90950		15.03	163,147.50	15	12,636.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		145.00000	137,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,336.00000	1,361,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		171.00000	162,000	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,162.00000	1,186,000	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		157.00000	149,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,248.00000	1,273,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,391.00000	8,424,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,392.00000	6,425,000	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		11.00000	10,000	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,402.00000	4,434,000	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		57.00000	53,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,448.00000	2,477,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		291.00000	277,000	16.37	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		682.00000	701,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		764.00000	737,000	14.29	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		155.00000	161,000	14.29	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,631.00000	1,598,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		22.00000	22,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,614.00000	2,581,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		5.00000	5,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,611.00000	3,578,000	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	2,000	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,691.00000	8,724,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,692.00000	6,725,000	25.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		8.00000	7,000	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,699.00000	4,731,000	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		45.00000	41,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,736.00000	2,765,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		221.00000	210,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		912.00000	934,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		575.00000	551,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		266.00000	275,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,346.00000	1,313,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		37.00000	37,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,316.00000	2,283,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	7,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,311.00000	3,278,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	2,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,791.00000	8,824,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,792.00000	6,825,000	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		7.00000	6,000	24.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,798.00000	4,830,000	24.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		42.00000	38,000	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,833.00000	2,862,000	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		203.00000	192,000	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		994.00000	1,016,000	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		521.00000	498,000	14.83	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	10.70	Put		312.00000	322,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,253.00000	1,220,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		44.00000	44,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,217.00000	2,184,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	8,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,211.00000	3,178,000	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	2,000	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,441.00000	8,474,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	25.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,442.00000	6,475,000	25.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		11.00000	9,000	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,452.00000	4,483,000	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		55.00000	51,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,496.00000	2,525,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		278.00000	264,000	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		719.00000	738,000	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		730.00000	704,000	14.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		171.00000	178,000	14.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,583.00000	1,550,000	15.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		24.00000	24,000	15.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,564.00000	2,531,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	5,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,561.00000	3,528,000	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	2,000	22.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,491.00000	8,524,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,492.00000	6,525,000	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		10.00000	9,000	24.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,501.00000	4,533,000	24.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		53.00000	49,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,544.00000	2,573,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		265.00000	252,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		756.00000	776,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		697.00000	671,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		188.00000	195,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,535.00000	1,502,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		26.00000	26,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,515.00000	2,481,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		6.00000	5,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,511.00000	3,478,000	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	2,000	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,641.00000	8,674,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,642.00000	6,675,000	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		9.00000	7,000	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,650.00000	4,681,000	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		47.00000	43,000	22.21	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	13.55	Put		2,688.00000	2,717,000	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		231.00000	220,000	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		872.00000	894,000	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		604.00000	580,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		245.00000	254,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,393.00000	1,360,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		34.00000	34,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,366.00000	2,333,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		7.00000	7,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,361.00000	3,328,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	2,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,541.00000	8,574,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	25.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,542.00000	6,575,000	25.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		10.00000	8,000	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,551.00000	4,582,000	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		51.00000	47,000	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,592.00000	2,621,000	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		253.00000	241,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		794.00000	815,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		665.00000	640,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		206.00000	214,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,488.00000	1,454,000	14.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		29.00000	28,000	14.81	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	8.45	Call		2,465.00000	2,432,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		6.00000	6,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,461.00000	3,428,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		2.00000	2,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,591.00000	8,624,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	25.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,592.00000	6,625,000	25.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		9.00000	8,000	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,600.00000	4,632,000	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		49.00000	45,000	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,640.00000	2,669,000	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		242.00000	230,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		833.00000	854,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		634.00000	609,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		225.00000	233,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,440.00000	1,407,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		31.00000	31,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,415.00000	2,382,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		6.00000	6,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,411.00000	3,378,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		2.00000	2,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,941.00000	8,974,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	26.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,942.00000	6,975,000	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		6.00000	5,000	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,947.00000	4,979,000	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		37.00000	34,000	22.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,978.00000	3,008,000	22.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		178.00000	169,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,119.00000	1,143,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		446.00000	425,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		387.00000	399,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,116.00000	1,083,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		57.00000	57,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,069.00000	2,036,000	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		10.00000	10,000	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,062.00000	3,029,000	20.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		3.00000	3,000	20.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,891.00000	8,924,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,892.00000	6,925,000	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		6.00000	6,000	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,897.00000	4,930,000	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		39.00000	35,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,930.00000	2,959,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		186.00000	176,000	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,077.00000	1,100,000	17.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		470.00000	448,000	14.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		361.00000	372,000	14.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,161.00000	1,128,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		52.00000	52,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,118.00000	2,085,000	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	9,000	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,112.00000	3,079,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		3.00000	3,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,991.00000	9,024,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,992.00000	7,025,000	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		6.00000	5,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,997.00000	5,029,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		36.00000	32,000	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,027.00000	3,056,000	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		423.00000	405,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		414.00000	429,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,071.00000	1,041,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		62.00000	65,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,020.00000	1,987,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		11.00000	11,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,012.00000	2,979,000	20.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	3,000	20.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	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
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,041.00000	9,074,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,042.00000	7,075,000	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		5.00000	5,000	24.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,046.00000	5,079,000	24.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		34.00000	31,000	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,075.00000	3,105,000	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		164.00000	155,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,205.00000	1,229,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		404.00000	386,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		445.00000	460,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,029.00000	1,000,000	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		70.00000	74,000	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,971.00000	1,938,000	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		12.00000	12,000	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,962.00000	2,929,000	20.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	3,000	20.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,841.00000	8,874,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,842.00000	6,875,000	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		7.00000	6,000	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,848.00000	4,880,000	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		40.00000	37,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,881.00000	2,911,000	22.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		194.00000	184,000	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,035.00000	1,058,000	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		495.00000	473,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		336.00000	347,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,207.00000	1,174,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		48.00000	48,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,168.00000	2,135,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		9.00000	9,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,162.00000	3,128,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		3.00000	2,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,091.00000	9,124,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,092.00000	7,125,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		5.00000	4,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,096.00000	5,128,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		33.00000	30,000	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,124.00000	3,154,000	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		385.00000	368,000	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		476.00000	492,000	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		989.00000	959,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		80.00000	83,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,922.00000	1,889,000	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		13.00000	13,000	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,912.00000	2,879,000	19.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		3.00000	3,000	19.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,241.00000	9,274,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,242.00000	7,275,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		4.00000	4,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,245.00000	5,278,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		30.00000	27,000	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,271.00000	3,301,000	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		139.00000	131,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,380.00000	1,405,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		334.00000	319,000	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		575.00000	593,000	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		872.00000	844,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		113.00000	118,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,776.00000	1,743,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		17.00000	17,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,763.00000	2,730,000	19.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	4,000	19.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.05640	11.09050		15.59	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		383.00000	367,000	17.11	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		957.00000	976,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.23550	11.27020		16.18	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		22.00000	20,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,952.00000	8,985,000	28.24	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	18.20	Call		48.00000	45,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,978.00000	7,010,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		90.00000	86,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,020.00000	5,051,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		180.00000	173,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,110.00000	3,138,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		428.00000	412,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,358.00000	1,377,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		724.00000	700,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		654.00000	665,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,279.00000	1,246,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		209.00000	211,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,121.00000	2,086,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		51.00000	51,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,088.00000	3,053,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		18.00000	18,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		461.00000	444,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,241.00000	1,259,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		21.00000	20,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,001.00000	9,035,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		47.00000	44,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,027.00000	7,059,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		88.00000	85,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,068.00000	5,100,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		176.00000	170,000	22.12	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	14.25	Put		3,156.00000	3,185,000	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		417.00000	402,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,397.00000	1,417,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		703.00000	680,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		683.00000	695,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,242.00000	1,209,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		222.00000	224,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,073.00000	2,038,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		53.00000	53,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,039.00000	3,004,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		19.00000	19,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		15.00000	14,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,695.00000	9,729,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		38.00000	35,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,718.00000	7,750,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		72.00000	68,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,752.00000	5,783,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		138.00000	132,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,818.00000	3,847,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		302.00000	291,000	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,982.00000	2,006,000	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		485.00000	468,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,165.00000	1,183,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		836.00000	810,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		516.00000	525,000	15.69	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	9.95	Call		1,472.00000	1,438,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		152.00000	153,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,359.00000	2,324,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	39,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		16.00000	14,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,596.00000	9,629,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		39.00000	36,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,619.00000	7,651,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		74.00000	70,000	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,654.00000	5,685,000	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		142.00000	137,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,722.00000	3,752,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		316.00000	304,000	19.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,896.00000	1,919,000	19.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		510.00000	492,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,090.00000	1,107,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		886.00000	859,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		466.00000	474,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,553.00000	1,519,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		133.00000	134,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,455.00000	2,420,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		35.00000	35,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		24.00000	22,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,754.00000	8,787,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		51.00000	48,000	27.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,781.00000	6,813,000	27.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		96.00000	92,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,826.00000	4,857,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		194.00000	187,000	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,924.00000	2,952,000	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		472.00000	456,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,202.00000	1,221,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		813.00000	787,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		543.00000	552,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,432.00000	1,399,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		162.00000	164,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,311.00000	2,276,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		41.00000	41,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,286.00000	3,250,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		16.00000	15,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		23.00000	21,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,853.00000	8,886,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		49.00000	47,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,879.00000	6,912,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		93.00000	89,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,923.00000	4,954,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		187.00000	180,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,017.00000	3,045,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		449.00000	433,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,279.00000	1,298,000	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	13/12/2010	Foreign Exchange Future	11.10	Call		767.00000	742,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		597.00000	607,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,355.00000	1,321,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		185.00000	186,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,216.00000	2,181,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		46.00000	46,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,187.00000	3,152,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		17.00000	17,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		20.00000	18,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,150.00000	9,183,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		45.00000	42,000	27.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,175.00000	7,207,000	27.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		84.00000	81,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,214.00000	5,246,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		167.00000	160,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,297.00000	3,325,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		388.00000	374,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,518.00000	1,539,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		648.00000	626,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		778.00000	791,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,143.00000	1,112,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		273.00000	277,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,938.00000	1,903,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		68.00000	68,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,892.00000	2,857,000	16.89	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	13/12/2010	Foreign Exchange Future	8.40	Put		22.00000	22,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		18.00000	17,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,298.00000	9,332,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		43.00000	40,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,323.00000	7,355,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		81.00000	77,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,361.00000	5,392,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		158.00000	152,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,438.00000	3,467,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		362.00000	348,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,642.00000	1,663,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		597.00000	577,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		877.00000	892,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,051.00000	1,021,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		331.00000	336,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,806.00000	1,772,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		86.00000	87,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,746.00000	2,711,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		26.00000	26,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		26.00000	24,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,606.00000	8,639,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		53.00000	51,000	27.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,633.00000	6,666,000	27.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		101.00000	97,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,681.00000	4,712,000	24.65	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	13/12/2010	Foreign Exchange Future	13.85	Call		206.00000	199,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,786.00000	2,814,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,434.00000	3,399,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	14,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		25.00000	23,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,655.00000	8,688,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		53.00000	50,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,683.00000	6,715,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		99.00000	95,000	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,729.00000	4,760,000	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		202.00000	195,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,832.00000	2,860,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		497.00000	480,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,127.00000	1,145,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		861.00000	834,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		491.00000	499,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,512.00000	1,478,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		142.00000	143,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,407.00000	2,372,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		37.00000	37,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,384.00000	3,349,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		14.00000	14,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		24.00000	23,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,704.00000	8,738,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		52.00000	49,000	27.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,732.00000	6,764,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		98.00000	94,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,778.00000	4,809,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		198.00000	191,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,878.00000	2,906,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,335.00000	3,300,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		15.00000	15,000	18.34	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.64100	253.68200			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			320.44200	320.48600			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			297.53000	297.91900			0.00	0	1,071.00
ALBI	On	06/05/2010	Index Future			302.95600	303.35200			0.00	0	139.00
ALBI	On	05/08/2010	Index Future			308.25900	308.44600			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.85490	6.87620		16.50	0.00	0	14,238.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	48.15	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,924.00000	7,945,000	48.15	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	44.71	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,924.00000	5,945,000	44.71	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	34.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,924.00000	3,945,000	34.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	1,000	25.47	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,926.00000	1,946,000	25.47	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,079.00000	1,058,000	20.20	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	20.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,076.00000	2,055,000	27.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,076.00000	3,055,000	23.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,076.00000	4,055,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,024.00000	8,045,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	45.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,024.00000	6,045,000	45.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,024.00000	4,045,000	35.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	25.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,025.00000	2,046,000	25.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		981.00000	959,000	19.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	4,000	19.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,976.00000	1,955,000	27.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,976.00000	2,955,000	23.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,976.00000	3,955,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,074.00000	8,095,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	45.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,074.00000	6,095,000	45.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,074.00000	4,095,000	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	26.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,075.00000	2,096,000	26.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		932.00000	911,000	19.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	6,000	19.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,926.00000	1,905,000	26.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,926.00000	2,905,000	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,926.00000	3,905,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,974.00000	7,995,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	44.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,974.00000	5,995,000	44.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,974.00000	3,995,000	35.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	25.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,975.00000	1,996,000	25.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,030.00000	1,008,000	19.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	3,000	19.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,026.00000	2,005,000	27.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,026.00000	3,005,000	23.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,026.00000	4,005,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	48.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,874.00000	7,895,000	48.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	44.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,874.00000	5,895,000	44.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,874.00000	3,895,000	34.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	2,000	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,876.00000	1,897,000	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,129.00000	1,107,000	20.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	20.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,126.00000	2,105,000	27.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,126.00000	3,105,000	23.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,126.00000	4,105,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,574.00000	7,595,000	47.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,574.00000	5,595,000	42.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.16	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	10.45	Put		3,574.00000	3,595,000	33.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		3.00000	3,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,577.00000	1,598,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,427.00000	1,406,000	22.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	22.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,426.00000	2,405,000	26.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,426.00000	3,405,000	23.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,426.00000	4,405,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,774.00000	7,795,000	47.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,774.00000	5,795,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,774.00000	3,795,000	34.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		2.00000	2,000	24.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,776.00000	1,797,000	24.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,228.00000	1,207,000	21.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	21.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,226.00000	2,205,000	26.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,226.00000	3,205,000	23.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,226.00000	4,205,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,824.00000	7,845,000	47.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	44.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,824.00000	5,845,000	44.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,824.00000	3,845,000	34.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	2,000	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,826.00000	1,847,000	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,178.00000	1,157,000	20.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	20.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,176.00000	2,155,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,176.00000	3,155,000	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,176.00000	4,155,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,724.00000	7,745,000	47.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	43.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,724.00000	5,745,000	43.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	33.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,724.00000	3,745,000	33.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	24.55	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	8.60	Put		1,726.00000	1,747,000	24.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,278.00000	1,256,000	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	1,000	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,276.00000	2,255,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,276.00000	3,255,000	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,276.00000	4,255,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	47.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,674.00000	7,695,000	47.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,674.00000	5,695,000	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	33.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,674.00000	3,695,000	33.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		3.00000	2,000	24.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,677.00000	1,697,000	24.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,327.00000	1,306,000	22.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,326.00000	2,305,000	26.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,326.00000	3,305,000	23.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,326.00000	4,305,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	47.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,624.00000	7,645,000	47.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	43.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,624.00000	5,645,000	43.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,624.00000	3,645,000	33.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		3.00000	3,000	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,627.00000	1,648,000	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,377.00000	1,356,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,376.00000	2,355,000	26.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,376.00000	3,355,000	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,376.00000	4,355,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,524.00000	7,545,000	47.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,524.00000	5,545,000	42.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,524.00000	3,545,000	32.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		4.00000	3,000	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,528.00000	1,548,000	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,477.00000	1,456,000	23.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	23.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,476.00000	2,455,000	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,476.00000	3,455,000	23.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	23.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,476.00000	4,455,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		787.00000	766,000	18.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		11.00000	11,000	18.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		883.00000	862,000	19.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	7,000	19.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		835.00000	814,000	19.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		9.00000	9,000	19.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		146.00000	138,000	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		220.00000	233,000	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		188.00000	178,000	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		162.00000	173,000	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		248.00000	235,000	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		122.00000	130,000	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		390.00000	373,000	17.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		64.00000	68,000	17.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		471.00000	453,000	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		45.00000	48,000	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		557.00000	538,000	18.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		31.00000	33,000	18.16	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	6.25	Call		647.00000	627,000	18.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		21.00000	22,000	18.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		740.00000	719,000	18.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		14.00000	14,000	18.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		693.00000	673,000	18.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		17.00000	18,000	18.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		99.00000	93,000	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		323.00000	338,000	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		129.00000	121,000	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		253.00000	266,000	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		166.00000	157,000	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		190.00000	202,000	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		217.00000	205,000	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		141.00000	150,000	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		280.00000	266,000	17.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		104.00000	111,000	17.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		352.00000	336,000	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		76.00000	81,000	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		430.00000	412,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		54.00000	57,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		514.00000	495,000	17.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		38.00000	40,000	17.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		602.00000	582,000	18.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		26.00000	27,000	18.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		315.00000	300,000	17.16	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	6.65	Put		89.00000	95,000	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,224.00000	8,245,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	45.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,224.00000	6,245,000	45.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,224.00000	4,245,000	36.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	26.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,225.00000	2,246,000	26.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,776.00000	1,755,000	25.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,776.00000	2,755,000	24.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,776.00000	3,755,000	22.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,174.00000	8,195,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	45.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,174.00000	6,195,000	45.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,174.00000	4,195,000	36.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,175.00000	2,196,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		113.00000	106,000	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		287.00000	301,000	17.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,826.00000	1,805,000	26.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,826.00000	2,805,000	24.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,826.00000	3,805,000	22.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,124.00000	8,145,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,124.00000	6,145,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,124.00000	4,145,000	35.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,125.00000	2,146,000	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,876.00000	1,855,000	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,876.00000	2,855,000	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,876.00000	3,855,000	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,274.00000	8,295,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	45.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,274.00000	6,295,000	45.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,274.00000	4,295,000	36.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	27.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,275.00000	2,296,000	27.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		87.00000	81,000	17.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		361.00000	376,000	17.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,727.00000	1,705,000	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,726.00000	2,705,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,726.00000	3,705,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,374.00000	8,395,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	45.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,374.00000	6,395,000	45.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,374.00000	4,395,000	37.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	27.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,375.00000	2,396,000	27.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		66.00000	62,000	18.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		440.00000	457,000	18.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,627.00000	1,605,000	24.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	24.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,626.00000	2,605,000	25.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,626.00000	3,605,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.90180	6.92300		16.93	0.00	0	197.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,677.00000	7,698,000	35.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,000	30.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,678.00000	5,698,000	30.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	3,000	26.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,680.00000	3,701,000	26.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		41.00000	39,000	24.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,718.00000	1,737,000	24.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		472.00000	457,000	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		149.00000	155,000	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,331.00000	1,310,000	17.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	8,000	17.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,324.00000	2,303,000	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,323.00000	3,302,000	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,323.00000	4,302,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,627.00000	7,648,000	35.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	30.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,628.00000	5,649,000	30.67	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	10.55	Call		3.00000	3,000	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,630.00000	3,651,000	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		43.00000	41,000	23.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,670.00000	1,689,000	23.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		504.00000	489,000	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		131.00000	137,000	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,380.00000	1,359,000	17.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	7,000	17.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,374.00000	2,353,000	24.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	24.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,373.00000	3,352,000	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,373.00000	4,352,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,577.00000	7,598,000	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	30.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,578.00000	5,599,000	30.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,580.00000	3,601,000	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		45.00000	43,000	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,622.00000	1,641,000	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		538.00000	522,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		115.00000	120,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,430.00000	1,409,000	18.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	7,000	18.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,424.00000	2,403,000	24.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,423.00000	3,402,000	26.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,423.00000	4,402,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		410.00000	397,000	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		187.00000	195,000	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,927.00000	7,948,000	35.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	31.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,927.00000	5,948,000	31.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	2,000	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,929.00000	3,950,000	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		33.00000	32,000	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,960.00000	1,980,000	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		329.00000	319,000	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		256.00000	267,000	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,086.00000	1,065,000	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	13,000	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,075.00000	2,054,000	22.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	22.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,073.00000	3,052,000	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.95	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,073.00000	4,052,000	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	35.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,827.00000	7,848,000	35.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	31.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,827.00000	5,848,000	31.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		2.00000	2,000	27.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,829.00000	3,850,000	27.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		36.00000	35,000	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,863.00000	1,883,000	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		382.00000	370,000	16.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		209.00000	218,000	16.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,184.00000	1,163,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		11.00000	11,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,175.00000	2,153,000	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	1,000	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,173.00000	3,152,000	27.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,173.00000	4,152,000	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,977.00000	7,998,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	31.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,977.00000	5,998,000	31.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	2,000	27.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,979.00000	4,000,000	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		32.00000	31,000	25.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,009.00000	2,029,000	25.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		305.00000	296,000	16.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		282.00000	294,000	16.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,037.00000	1,016,000	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		14.00000	14,000	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,025.00000	2,004,000	22.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	22.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,023.00000	3,002,000	28.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,023.00000	4,002,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,877.00000	7,898,000	35.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,877.00000	5,898,000	31.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	2,000	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,879.00000	3,900,000	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		34.00000	33,000	25.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,911.00000	1,931,000	25.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		355.00000	344,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		232.00000	242,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,135.00000	1,114,000	16.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		12.00000	12,000	16.17	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	4.80	Call		2,125.00000	2,104,000	23.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	23.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,123.00000	3,102,000	27.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,123.00000	4,102,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,727.00000	7,748,000	35.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	30.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,727.00000	5,748,000	30.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	3,000	27.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,730.00000	3,751,000	27.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		39.00000	38,000	24.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,766.00000	1,786,000	24.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		440.00000	427,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		167.00000	175,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,282.00000	1,261,000	17.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	9,000	17.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,274.00000	2,253,000	24.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	24.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,273.00000	3,252,000	26.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,273.00000	4,252,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	35.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,227.00000	8,248,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	31.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,227.00000	6,248,000	31.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	27.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,228.00000	4,249,000	27.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		22.00000	21,000	25.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,249.00000	2,269,000	25.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		217.00000	210,000	17.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		444.00000	458,000	17.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		812.00000	792,000	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		39.00000	40,000	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,777.00000	1,755,000	20.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		4.00000	3,000	20.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,773.00000	2,752,000	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,773.00000	3,752,000	24.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,177.00000	8,198,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	31.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,177.00000	6,198,000	31.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	2,000	27.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,179.00000	4,200,000	27.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		24.00000	23,000	25.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,201.00000	2,221,000	25.61	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		232.00000	225,000	17.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		409.00000	423,000	17.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		856.00000	835,000	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		33.00000	33,000	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,826.00000	1,805,000	21.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		3.00000	3,000	21.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,823.00000	2,802,000	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,823.00000	3,802,000	23.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,077.00000	8,098,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,077.00000	6,098,000	31.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	2,000	27.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,079.00000	4,100,000	27.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		27.00000	27,000	25.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,104.00000	2,125,000	25.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		266.00000	258,000	17.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		343.00000	356,000	17.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		945.00000	924,000	15.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		22.00000	22,000	15.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,926.00000	1,905,000	21.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	3,000	21.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,923.00000	2,902,000	27.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,923.00000	3,902,000	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,027.00000	8,048,000	35.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	31.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,027.00000	6,048,000	31.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	2,000	27.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,029.00000	4,050,000	27.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		30.00000	28,000	25.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,057.00000	2,076,000	25.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		285.00000	276,000	17.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		312.00000	324,000	17.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		991.00000	970,000	15.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		18.00000	18,000	15.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,975.00000	1,954,000	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,973.00000	2,952,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,973.00000	3,952,000	23.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,277.00000	8,298,000	35.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	32.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,277.00000	6,298,000	32.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	27.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,278.00000	4,299,000	27.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		21.00000	20,000	25.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,298.00000	2,318,000	25.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		203.00000	196,000	18.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		480.00000	494,000	18.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		770.00000	750,000	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		47.00000	48,000	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,727.00000	1,706,000	20.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	20.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,723.00000	2,702,000	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,723.00000	3,702,000	24.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	24.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,127.00000	8,148,000	35.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,127.00000	6,148,000	31.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		2.00000	2,000	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,129.00000	4,150,000	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		26.00000	25,000	25.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,153.00000	2,173,000	25.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		248.00000	241,000	17.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		375.00000	389,000	17.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		900.00000	879,000	15.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		27.00000	27,000	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,876.00000	1,855,000	21.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	3,000	21.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,873.00000	2,852,000	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,873.00000	3,852,000	23.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,327.00000	8,348,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	32.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,327.00000	6,348,000	32.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	27.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,328.00000	4,349,000	27.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		19.00000	19,000	25.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,346.00000	2,367,000	25.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		189.00000	183,000	18.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		516.00000	531,000	18.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		728.00000	709,000	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		55.00000	57,000	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,677.00000	1,656,000	20.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		4.00000	4,000	20.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,673.00000	2,652,000	26.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		0.00000	0,000	26.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,673.00000	3,652,000	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	24.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.94270	6.96360		17.18	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		408.00000	399,000	17.10	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		351.00000	363,000	17.10	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.61500	130.63800			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			132.99600	133.02000			0.00	0	0.00
GOVI On	04/02/2010	GOVI			299.12500	299.52200		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		1,660.00000	1,144,000	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		46,440.00000	49,894,000	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			304.57900	304.98400		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		25,305.00000	23,754,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		73,465.00000	75,964,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			310.25000	310.66200		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		39,043.00000	37,349,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		88,423.00000	90,849,000	6.57	0.00	0	0.00
ILBI On	04/02/2010	Index Future			358.30100	358.31700			0.00	0	426.00
JIBAR FOn	20/01/2010	Jibar Tradeable Future			7.21000	7.20000			0.00	0	17,500.00
JIBAR FOn	17/02/2010	Jibar Tradeable Future			7.15000	7.12500			0.00	0	0.00
JIBAR FOn	17/03/2010	Jibar Tradeable Future			7.10700	7.09100			0.00	0	0.00
JIBAR FOn	21/04/2010	Jibar Tradeable Future			7.04100	7.04600			0.00	0	0.00
JIBAR FOn	19/05/2010	Jibar Tradeable Future			7.05100	7.05100			0.00	0	0.00
JIBAR FOn	15/06/2010	Jibar Tradeable Future			7.06500	7.06600			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.16800	7.16800			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.40100	7.40200			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.72100	7.71300			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			8.09300	8.08000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.49500	8.48700			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.64200	8.64200			0.00	0	5,000.00
OTH1 On	04/02/2010	Index Future			288.66000	288.85300			0.00	0	3.00
OTH1 On	06/05/2010	Index Future			293.92400	294.12000			0.00	0	0.00
R155 On	04/02/2010	Bond Future			7.75600	7.74100		1.50	0.00	0	31.00
R155 On	04/02/2010	Bond Future	7.50	Call		30.00000	25,000	1.49	0.00	0	0.00
R155 On	04/02/2010	Bond Future	7.50	Put		395.00000	413,000	1.49	0.00	0	0.00
R157 On	04/02/2010	Bond Future			8.57000	8.56100		5.00	0.00	0	7,251.00
R157 On	04/02/2010	Bond Future	7.75	Call		0.00000	0,000	4.86	0.00	0	0.00
R157 On	04/02/2010	Bond Future	7.75	Put		4,111.00000	4,156,000	4.86	0.00	0	0.00
R157 On	06/05/2010	Bond Future			8.65300	8.64300		5.00	0.00	0	0.00
R157 On	06/05/2010	Bond Future	8.50	Call		1,003.00000	977,000	4.94	0.00	0	0.00
R157 On	06/05/2010	Bond Future	8.50	Put		1,684.00000	1,706,000	4.94	0.00	0	0.00
R157 On	05/08/2010	Bond Future			8.71000	8.70000		5.00	0.00	0	0.00
R157 On	05/08/2010	Bond Future	8.75	Call		1,953.00000	1,924,000	5.00	0.00	0	0.00
R157 On	05/08/2010	Bond Future	8.75	Put		1,727.00000	1,743,000	5.00	0.00	0	0.00
R186 On	04/02/2010	Bond Future			9.27200	9.25300		11.25	0.00	0	19,109.00
R186 On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	10.78	0.00	0	0.00
R186 On	04/02/2010	Bond Future	8.25	Put		9,753.00000	9,926,000	10.78	0.00	0	0.00
R186 On	06/05/2010	Bond Future			9.32800	9.30800		11.25	0.00	0	0.00
R186 On	06/05/2010	Bond Future	9.00	Call		1,587.00000	1,513,000	11.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Put		4,412.00000	4,518,000	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.37200	9.35100		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,355.00000	3,257,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,258.00000	4,347,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,631.00000	1,569,000	11.27	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		7,174.00000	7,298,000	11.27	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,838.00000	5,707,000	12.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		2,376.00000	2,432,000	12.01	0.00	0	1,300.00
R201	On	04/02/2010	Bond Future			8.64800	8.63900		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		4,585.00000	4,620,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.72900	8.72000		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		691.00000	674,000	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,517.00000	1,534,000	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.78600	8.77600		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,867.00000	1,843,000	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,074.00000	1,085,000	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.21800	9.21900		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		5,490.00000	5,484,000	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.29900	9.30000		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		897.00000	892,000	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,429.00000	2,419,000	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.36200	9.36300		7.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/08/2010	Bond Future	9.25	Call		1,784.00000	1,781,000	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,342.00000	2,334,000	7.11	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.23600	9.23700		8.25	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		6,136.00000	6,130,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		190.00000	178,000	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,548.00000	1,530,000	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		2.00000	2,000	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,310.00000	4,305,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.31100	9.31200		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		959.00000	954,000	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,710.00000	2,699,000	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.37000	9.37100		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		1,985.00000	1,982,000	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,644.00000	2,635,000	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.68200	8.67300		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		3,839.00000	3,868,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.78500	8.77500		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		871.00000	852,000	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		946.00000	958,000	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.86100	8.85100		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,369.00000	1,350,000	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		948.00000	958,000	4.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future			9.36600	9.35700		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		6,748.00000	6,800,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.44000	9.43100		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,287.00000	1,258,000	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,325.00000	2,347,000	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.50100	9.49100		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,452.00000	2,417,000	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,402.00000	2,423,000	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.36400	9.35500		9.75	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		1.00000	0,000	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,348.00000	5,401,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.43100	9.42100		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,355.00000	1,322,000	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,372.00000	2,398,000	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.48300	9.47300		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,625.00000	2,589,000	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,468.00000	2,491,000	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.11900	9.08900		14.00	0.00	0	1,798.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.39	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		13,944.00000	14,171,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,401.00000	6,174,000	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		2.00000	2,000	15.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/05/2010			9.15800	9.12800		14.50	0.00	0	0.00
R209	On	06/05/2010	8.50	Call		598.00000	547,000	14.03	0.00	0	0.00
R209	On	06/05/2010	8.50	Put		5,598.00000	5,773,000	14.03	0.00	0	0.00
R209	On	05/08/2010			9.18700	9.15600		14.50	0.00	0	0.00
R209	On	05/08/2010	8.75	Call		1,828.00000	1,738,000	14.24	0.00	0	0.00
R209	On	05/08/2010	8.75	Put		4,978.00000	5,120,000	14.24	0.00	0	0.00
TRT1	On	04/02/2010			295.44100	295.82400			0.00	0	100.00
TRT1	On	06/05/2010			300.82800	301.21900			0.00	0	0.00

Total for Derivatives :

55,145,604.70

6,785

278,366.00

i-Bonds

R155	On	31/08/2011			7.70500	7.69000			0.00	0	0.00
R157	On	15/09/2015			8.54500	8.53500			0.00	0	0.00
R186	On	21/12/2026			9.26000	9.24000			0.00	0	0.00
R201	On	21/12/2014			8.62500	8.61500			0.00	0	0.00
R203	On	15/09/2017			9.19500	9.19500			0.00	0	0.00
R204	On	21/12/2018			9.21500	9.21500			0.00	0	0.00
R206	On	15/01/2014			8.65500	8.65000			0.00	0	0.00
R207	On	15/01/2020			9.34500	9.34000			0.00	0	0.00
R208	On	31/03/2021			9.35000	9.34000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			9.10000	9.08000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							55,145,604.70	6,785	278,366.00