



Daily MTM Report

Daily summary for: 01/02/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.62030	7.61330		17.06	24,712,632.90	3,243	270,896.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,887.00000	8,880,000	46.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	44.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,887.00000	6,880,000	44.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,637.00000	8,630,000	46.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	43.91	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,637.00000	6,630,000	43.91	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		34.00000	30,000	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		671.00000	660,000	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		422.00000	423,000	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		59.00000	53,000	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,364.00000	1,371,000	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		1.00000	1,000	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,363.00000	2,370,000	22.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,363.00000	3,370,000	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,387.00000	8,380,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		635.00000	639,000	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		22.00000	19,000	18.63	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,614.00000	1,620,000	22.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,613.00000	2,620,000	21.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,613.00000	3,620,000	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,437.00000	8,430,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,437.00000	6,430,000	43.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,563.00000	3,570,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,537.00000	8,530,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,537.00000	4,530,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		504.00000	506,000	18.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		41.00000	36,000	18.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,464.00000	1,471,000	21.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	21.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,463.00000	3,470,000	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,837.00000	8,830,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,837.00000	6,830,000	44.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,037.00000	9,030,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,037.00000	7,030,000	44.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		11.00000	9,000	21.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,048.00000	1,039,000	21.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,963.00000	1,970,000	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,963.00000	2,970,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,987.00000	8,980,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,987.00000	6,980,000	44.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,937.00000	8,930,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	44.43	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	14.55	Put		6,937.00000	6,930,000	44.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,737.00000	8,730,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,737.00000	6,730,000	44.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,787.00000	8,780,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,787.00000	6,780,000	44.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,687.00000	8,680,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,687.00000	6,680,000	43.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,314.00000	1,321,000	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,313.00000	2,320,000	23.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,313.00000	3,320,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,587.00000	8,580,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,587.00000	6,580,000	43.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,487.00000	8,480,000	46.24	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	14.10	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,487.00000	6,480,000	43.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,987.00000	4,980,000	38.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,513.00000	3,520,000	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		39.00000	35,000	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		626.00000	615,000	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		462.00000	464,000	18.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		49.00000	44,000	18.11	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,414.00000	1,421,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,413.00000	2,420,000	22.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,413.00000	3,420,000	26.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		26.00000	22,000	19.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		763.00000	752,000	19.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		346.00000	346,000	17.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		83.00000	76,000	17.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,264.00000	1,271,000	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,263.00000	2,270,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,263.00000	3,270,000	23.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,016.00000	1,023,000	19.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		3.00000	3,000	19.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,013.00000	2,020,000	24.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,013.00000	3,020,000	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		278.00000	276,000	17.45	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		115.00000	106,000	17.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,165.00000	1,172,000	20.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		2.00000	2,000	20.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,163.00000	2,170,000	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,163.00000	3,170,000	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		22.00000	19,000	20.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		809.00000	799,000	20.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		311.00000	310,000	17.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		98.00000	90,000	17.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,213.00000	2,220,000	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,213.00000	3,220,000	23.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,115.00000	1,122,000	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		2.00000	2,000	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	5.50	Call		2,113.00000	2,120,000	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,113.00000	3,120,000	21.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	40.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,437.00000	5,430,000	40.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,066.00000	1,072,000	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		3.00000	2,000	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,063.00000	2,070,000	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,063.00000	3,070,000	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,587.00000	4,580,000	37.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		10.00000	8,000	21.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,097.00000	1,088,000	21.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		148.00000	144,000	17.45	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		235.00000	224,000	17.45	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		919.00000	925,000	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		6.00000	5,000	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,913.00000	1,920,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,913.00000	2,920,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		131.00000	126,000	17.64	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		268.00000	256,000	17.64	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		870.00000	876,000	19.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		7.00000	6,000	19.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,863.00000	1,870,000	24.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,863.00000	2,870,000	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		4.00000	3,000	22.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,441.00000	1,433,000	22.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		590.00000	594,000	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		27.00000	24,000	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,564.00000	1,570,000	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,563.00000	2,570,000	21.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		101.00000	96,000	18.03	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		338.00000	326,000	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		774.00000	780,000	19.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		11.00000	10,000	19.02	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,763.00000	1,770,000	23.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,763.00000	2,770,000	20.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		6.00000	4,000	22.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,293.00000	1,284,000	22.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		727.00000	732,000	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		14.00000	12,000	18.89	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,713.00000	1,720,000	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		681.00000	686,000	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		18.00000	16,000	18.76	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,664.00000	1,670,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,663.00000	2,670,000	21.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	40.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,487.00000	5,480,000	40.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,487.00000	4,480,000	36.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		546.00000	550,000	18.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		33.00000	30,000	18.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,514.00000	1,521,000	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,513.00000	2,520,000	22.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,387.00000	4,380,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		383.00000	384,000	17.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		70.00000	64,000	17.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,787.00000	7,780,000	45.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,215.00000	1,221,000	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		2.00000	1,000	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,713.00000	2,720,000	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,213.00000	4,220,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,037.00000	8,030,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,037.00000	5,030,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		967.00000	974,000	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		4.00000	4,000	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,463.00000	2,470,000	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,963.00000	3,970,000	36.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	36.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		246.00000	244,000	17.32	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		133.00000	124,000	17.32	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3.00000	2,000	23.06	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,540.00000	1,532,000	23.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	37.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,637.00000	4,630,000	37.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		217.00000	214,000	17.19	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		154.00000	144,000	17.19	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	7.60	Call		190.00000	186,000	17.06	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		177.00000	166,000	17.06	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1.00000	1,000	24.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,938.00000	1,931,000	24.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,838.00000	1,831,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		168.00000	164,000	17.25	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		205.00000	194,000	17.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		88.00000	83,000	18.22	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		375.00000	363,000	18.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	38.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,837.00000	4,830,000	38.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		59.00000	54,000	18.80	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		496.00000	484,000	18.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	39.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,087.00000	5,080,000	39.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		29.00000	26,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		716.00000	706,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,737.00000	4,730,000	37.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1.00000	1,000	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,038.00000	2,031,000	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		77.00000	72,000	18.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		414.00000	402,000	18.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	37.99	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	12.40	Put		4,787.00000	4,780,000	37.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		67.00000	62,000	18.61	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		454.00000	442,000	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		45.00000	40,000	19.19	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		582.00000	570,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	38.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,887.00000	4,880,000	38.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,487.00000	2,480,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,387.00000	2,380,000	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,288.00000	2,280,000	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		51.00000	47,000	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		538.00000	527,000	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	39.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,287.00000	5,280,000	39.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,587.00000	2,580,000	27.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		17.00000	14,000	20.54	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		904.00000	894,000	20.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,237.00000	5,230,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		19.00000	16,000	20.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		856.00000	846,000	20.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,337.00000	5,330,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		15.00000	12,000	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		952.00000	942,000	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	40.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,387.00000	5,380,000	40.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,787.00000	2,780,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,687.00000	2,680,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		13.00000	10,000	20.93	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,000.00000	990,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	40.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,537.00000	5,530,000	40.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		8.00000	7,000	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,145.00000	1,137,000	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	42.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,037.00000	6,030,000	42.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		4.00000	3,000	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,391.00000	1,383,000	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,637.00000	5,630,000	41.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,937.00000	2,930,000	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		6.00000	5,000	21.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,243.00000	1,235,000	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	42.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,987.00000	5,980,000	42.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,737.00000	5,730,000	41.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,037.00000	3,030,000	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		5.00000	4,000	22.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,342.00000	1,334,000	22.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,587.00000	5,580,000	41.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,887.00000	2,880,000	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		7.00000	6,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,194.00000	1,186,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	42.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,887.00000	5,880,000	42.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2.00000	1,000	23.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,689.00000	1,681,000	23.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2.00000	1,000	24.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,789.00000	1,781,000	24.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,187.00000	6,180,000	43.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1.00000	1,000	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,988.00000	1,981,000	24.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,387.00000	6,380,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,287.00000	4,280,000	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,188.00000	2,180,000	25.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,537.00000	6,530,000	43.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,437.00000	4,430,000	36.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	36.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,337.00000	4,330,000	36.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,287.00000	6,280,000	43.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,187.00000	4,180,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,087.00000	4,080,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1.00000	1,000	25.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,088.00000	2,081,000	25.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,337.00000	6,330,000	43.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,237.00000	4,230,000	35.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	35.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,137.00000	4,130,000	35.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,037.00000	4,030,000	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,937.00000	3,930,000	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	41.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,687.00000	5,680,000	41.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,987.00000	2,980,000	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3.00000	2,000	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,490.00000	1,482,000	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	41.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,787.00000	5,780,000	41.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,287.00000	3,280,000	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,187.00000	3,180,000	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,087.00000	3,080,000	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3.00000	2,000	23.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,590.00000	1,582,000	23.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	42.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,837.00000	5,830,000	42.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,137.00000	3,130,000	30.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2.00000	2,000	23.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,639.00000	1,632,000	23.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	42.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,937.00000	5,930,000	42.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,837.00000	3,830,000	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,737.00000	3,730,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,637.00000	3,630,000	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,537.00000	3,530,000	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	32.04	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,437.00000	3,430,000	32.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,337.00000	3,330,000	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,237.00000	3,230,000	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2.00000	1,000	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,739.00000	1,731,000	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,087.00000	6,080,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,987.00000	3,980,000	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	34.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,887.00000	3,880,000	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,787.00000	3,780,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,687.00000	3,680,000	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,587.00000	3,580,000	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,487.00000	3,480,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,888.00000	1,881,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,937.00000	4,930,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,837.00000	2,830,000	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,737.00000	2,730,000	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,637.00000	2,630,000	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,537.00000	2,530,000	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,437.00000	2,430,000	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,338.00000	2,330,000	26.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,138.00000	2,130,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	37.59	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,687.00000	4,680,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1.00000	0,000	26.05	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,238.00000	2,230,000	26.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,827.00000	3,820,000	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,387.00000	3,380,000	31.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,987.00000	7,980,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,013.00000	4,020,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,937.00000	7,930,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,063.00000	4,070,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,087.00000	8,080,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,913.00000	3,920,000	35.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,187.00000	8,180,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		115.00000	110,000	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	7.80	Put		302.00000	290,000	17.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		822.00000	828,000	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		9.00000	8,000	19.15	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,813.00000	1,820,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,813.00000	2,820,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,813.00000	3,820,000	33.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,237.00000	8,230,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,237.00000	6,230,000	43.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,763.00000	3,770,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,287.00000	8,280,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,713.00000	3,720,000	31.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,837.00000	7,830,000	45.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,163.00000	4,170,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,887.00000	7,880,000	46.07	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	3.50	Call		4,113.00000	4,120,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,137.00000	8,130,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,137.00000	6,130,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,863.00000	3,870,000	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,337.00000	8,330,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,663.00000	3,670,000	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.75250	7.74540		17.96	814,012.50	105	39,386.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		159.00000	155,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		814.00000	803,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,405.00000	8,398,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,405.00000	6,398,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,595.00000	3,603,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,455.00000	8,448,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,455.00000	6,448,000	30.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,545.00000	3,553,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,555.00000	8,548,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,855.00000	8,848,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,055.00000	9,048,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,055.00000	7,048,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		15.00000	12,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,070.00000	3,060,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,005.00000	8,998,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,005.00000	6,998,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		16.00000	13,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,021.00000	3,011,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,999.00000	2,006,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		4.00000	4,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,996.00000	3,003,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,955.00000	8,948,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,955.00000	6,948,000	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,755.00000	8,748,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,805.00000	8,798,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,705.00000	8,698,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,705.00000	6,698,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		496.00000	493,000	17.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		201.00000	191,000	17.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,312.00000	1,316,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		17.00000	14,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,298.00000	2,304,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		3.00000	2,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,296.00000	3,303,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,605.00000	8,598,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,605.00000	6,598,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,409.00000	1,414,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		14.00000	12,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,397.00000	2,404,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	23.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,396.00000	3,403,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,505.00000	8,498,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		626.00000	624,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		131.00000	122,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,507.00000	1,512,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		12.00000	10,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,495.00000	3,503,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,555.00000	6,548,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	1,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,057.00000	5,049,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		178.00000	174,000	20.08	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		733.00000	722,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		591.00000	589,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		146.00000	137,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,458.00000	1,463,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		13.00000	11,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,447.00000	2,454,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,445.00000	3,453,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		150.00000	146,000	20.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		855.00000	844,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		109.00000	105,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,114.00000	1,103,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,855.00000	6,848,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,805.00000	6,798,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		8.00000	5,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,813.00000	3,803,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,755.00000	6,748,000	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		115.00000	111,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,070.00000	1,059,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,073.00000	1,076,000	16.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		28.00000	24,000	16.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,049.00000	2,055,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		4.00000	3,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,046.00000	3,053,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		142.00000	138,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		897.00000	886,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		467.00000	464,000	17.55	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		222.00000	212,000	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,248.00000	2,255,000	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	23.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,246.00000	3,253,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,306.00000	5,299,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		5.00000	3,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,310.00000	4,301,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		12.00000	9,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,317.00000	3,307,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		135.00000	131,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		940.00000	929,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		439.00000	436,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		244.00000	234,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,216.00000	1,220,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		21.00000	18,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,198.00000	2,205,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		3.00000	3,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,196.00000	3,203,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,356.00000	5,349,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		4.00000	3,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,359.00000	4,351,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		12.00000	8,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,367.00000	3,356,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		128.00000	124,000	21.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		983.00000	972,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,168.00000	1,172,000	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		23.00000	20,000	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,148.00000	2,155,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		3.00000	3,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,146.00000	3,153,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,406.00000	5,399,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		11.00000	8,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,416.00000	3,406,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		121.00000	117,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,026.00000	1,015,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,121.00000	1,124,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		26.00000	22,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,099.00000	2,105,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		4.00000	3,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,096.00000	3,103,000	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,556.00000	5,549,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		3.00000	2,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,558.00000	4,550,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		10.00000	7,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,565.00000	3,555,000	27.84	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	8.80	Call		104.00000	100,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,159.00000	1,148,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		319.00000	316,000	18.15	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		374.00000	364,000	18.15	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		982.00000	984,000	16.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		37.00000	32,000	16.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,950.00000	1,956,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		5.00000	4,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,946.00000	2,953,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		301.00000	298,000	18.34	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		406.00000	396,000	18.34	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		939.00000	940,000	16.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		44.00000	38,000	16.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,900.00000	1,907,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		5.00000	5,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,896.00000	2,903,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,656.00000	5,649,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		9.00000	6,000	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,664.00000	3,654,000	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		94.00000	90,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,249.00000	1,238,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		284.00000	280,000	18.53	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		439.00000	428,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		896.00000	897,000	16.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		51.00000	45,000	16.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,851.00000	1,857,000	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		6.00000	5,000	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,846.00000	2,853,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,756.00000	5,749,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		8.00000	5,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,763.00000	3,753,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,956.00000	5,948,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	1,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,957.00000	4,949,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		7.00000	4,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,962.00000	3,952,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		17.00000	13,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,972.00000	2,961,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,906.00000	5,898,000	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	1,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,907.00000	4,899,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		7.00000	5,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,912.00000	3,903,000	28.33	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	7.15	Call		697.00000	696,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		102.00000	94,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,604.00000	1,610,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		9.00000	8,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,597.00000	2,603,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,856.00000	5,848,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		8.00000	5,000	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,863.00000	3,853,000	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		19.00000	15,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,874.00000	2,863,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		77.00000	73,000	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,432.00000	1,421,000	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		224.00000	220,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		579.00000	568,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		735.00000	734,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		90.00000	82,000	16.91	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,654.00000	1,659,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		9.00000	7,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,646.00000	2,653,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,706.00000	5,699,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		9.00000	6,000	28.05	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	14/06/2010	Foreign Exchange Future	11.45	Put		3,714.00000	3,704,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		267.00000	264,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		472.00000	462,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		854.00000	855,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		59.00000	53,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,801.00000	1,807,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		6.00000	5,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,796.00000	2,803,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,606.00000	5,599,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		3.00000	2,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,608.00000	4,600,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		10.00000	6,000	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,615.00000	3,604,000	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		89.00000	85,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,294.00000	1,283,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		98.00000	94,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,203.00000	1,192,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,256.00000	5,249,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		5.00000	3,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,260.00000	4,251,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		85.00000	81,000	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,340.00000	1,329,000	22.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		814.00000	813,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		69.00000	61,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,752.00000	1,758,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		7.00000	6,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,456.00000	5,449,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		11.00000	8,000	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,466.00000	3,456,000	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		70.00000	67,000	23.55	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,525.00000	1,515,000	23.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		661.00000	659,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		116.00000	107,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,555.00000	1,561,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		10.00000	9,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,547.00000	2,554,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		6.00000	4,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,111.00000	4,102,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		67.00000	64,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,572.00000	1,562,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		81.00000	77,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,386.00000	1,375,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		558.00000	556,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		163.00000	154,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.15	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	15.50	Put		7,755.00000	7,748,000	33.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,255.00000	6,248,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	2,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,758.00000	4,750,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		13.00000	9,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,268.00000	3,257,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,264.00000	1,268,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		19.00000	16,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,746.00000	2,753,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,245.00000	4,253,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,005.00000	7,998,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,505.00000	6,498,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		10.00000	7,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,515.00000	3,505,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		188.00000	184,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		693.00000	682,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,026.00000	1,028,000	16.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		31.00000	26,000	16.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,497.00000	2,504,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	24.49	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	14/06/2010	Foreign Exchange Future	3.75	Call		3,995.00000	4,003,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		64.00000	61,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,619.00000	1,609,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		412.00000	409,000	17.71	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		267.00000	257,000	17.71	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		4.00000	2,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,509.00000	4,500,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		6.00000	3,000	28.59	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,161.00000	4,151,000	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		74.00000	70,000	23.36	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,479.00000	1,468,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		61.00000	58,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,666.00000	1,656,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		386.00000	384,000	17.79	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		291.00000	282,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		4.00000	2,000	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,459.00000	4,450,000	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		50.00000	47,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,905.00000	1,895,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		54.00000	51,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,809.00000	1,799,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		362.00000	359,000	17.87	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		317.00000	307,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		48.00000	45,000	25.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,953.00000	1,943,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		52.00000	49,000	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,857.00000	1,847,000	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		56.00000	53,000	24.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,761.00000	1,751,000	24.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		339.00000	336,000	17.96	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		344.00000	334,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	2,000	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,807.00000	4,800,000	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		211.00000	208,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		616.00000	606,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	1,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,007.00000	4,999,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		18.00000	14,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,923.00000	2,912,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		20.00000	16,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,825.00000	2,814,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		22.00000	18,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,727.00000	2,716,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		168.00000	164,000	20.27	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		773.00000	762,000	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	2,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,857.00000	4,850,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		21.00000	17,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,776.00000	2,765,000	26.72	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	10.40	Call		23.00000	19,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,678.00000	2,667,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		200.00000	196,000	19.69	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		655.00000	644,000	19.69	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		3.00000	2,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,708.00000	4,700,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		24.00000	20,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,629.00000	2,618,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		26.00000	23,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,531.00000	2,521,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		29.00000	26,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,434.00000	2,424,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		32.00000	29,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,337.00000	2,327,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		36.00000	32,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,241.00000	2,230,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		40.00000	37,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,145.00000	2,135,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		44.00000	41,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,049.00000	2,039,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		238.00000	234,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		543.00000	532,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		4.00000	3,000	28.79	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,409.00000	4,401,000	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		59.00000	55,000	24.32	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		1,714.00000	1,703,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		3.00000	2,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,658.00000	4,650,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		25.00000	21,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,580.00000	2,569,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		28.00000	24,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,483.00000	2,472,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		31.00000	27,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,386.00000	2,375,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		38.00000	34,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,193.00000	2,182,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		42.00000	39,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,097.00000	2,087,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		46.00000	43,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,001.00000	1,991,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		252.00000	248,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		507.00000	496,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		34.00000	31,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,289.00000	2,279,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,955.00000	7,948,000	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,045.00000	4,053,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,005.00000	5,998,000	30.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		7.00000	4,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,012.00000	4,002,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,055.00000	8,048,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,055.00000	6,048,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		6.00000	4,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,061.00000	4,052,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,945.00000	3,953,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,205.00000	8,198,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,205.00000	6,198,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		5.00000	3,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,210.00000	4,201,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,795.00000	3,803,000	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,105.00000	8,098,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,105.00000	6,098,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,895.00000	3,903,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,755.00000	9,748,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,155.00000	8,148,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,155.00000	6,148,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,845.00000	3,853,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,255.00000	8,248,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,745.00000	3,753,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,305.00000	8,298,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,305.00000	6,298,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		774.00000	773,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		79.00000	71,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,703.00000	1,709,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		8.00000	7,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,696.00000	2,703,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,695.00000	3,703,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,855.00000	7,848,000	33.33	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	3.60	Call		4,145.00000	4,153,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,905.00000	7,898,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,095.00000	4,103,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,355.00000	8,348,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,355.00000	6,348,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,645.00000	3,653,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.88400	7.87660		18.46	4,139,100.00	525	6,736.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,974.00000	7,967,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		11.00000	9,000	31.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,984.00000	5,975,000	31.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		35.00000	33,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,008.00000	3,999,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		106.00000	104,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,079.00000	2,070,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,102.00000	1,104,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		75.00000	70,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,036.00000	2,043,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		9.00000	9,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,029.00000	3,036,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,027.00000	4,034,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,924.00000	7,917,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		12.00000	9,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,935.00000	5,925,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		36.00000	34,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,959.00000	3,950,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		109.00000	107,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,032.00000	2,023,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		492.00000	491,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		415.00000	407,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,145.00000	1,148,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		68.00000	64,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,086.00000	2,092,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		9.00000	8,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,079.00000	3,086,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,077.00000	4,084,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		469.00000	468,000	18.36	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		442.00000	434,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,024.00000	8,017,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		11.00000	9,000	31.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,034.00000	6,025,000	31.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		34.00000	32,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,057.00000	4,048,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		103.00000	101,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,126.00000	2,117,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		448.00000	447,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		471.00000	463,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,059.00000	1,060,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		82.00000	76,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,987.00000	1,994,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		10.00000	10,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,979.00000	2,986,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,977.00000	3,984,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,074.00000	8,067,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		10.00000	8,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,083.00000	6,074,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		33.00000	31,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,106.00000	4,097,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		100.00000	97,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,173.00000	2,163,000	24.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		429.00000	428,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		502.00000	494,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,019.00000	1,021,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		92.00000	87,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,938.00000	1,945,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		11.00000	11,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,929.00000	2,936,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,927.00000	3,934,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,174.00000	8,167,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		9.00000	8,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,182.00000	6,174,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		31.00000	29,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,204.00000	4,195,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		93.00000	91,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,266.00000	2,257,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		394.00000	392,000	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		567.00000	558,000	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		943.00000	943,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		116.00000	109,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,841.00000	1,848,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		14.00000	14,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,830.00000	2,837,000	23.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,827.00000	3,835,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,224.00000	8,217,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		9.00000	7,000	31.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,232.00000	6,223,000	31.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		30.00000	28,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,253.00000	4,244,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		90.00000	88,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,313.00000	2,304,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		377.00000	376,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		600.00000	592,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		906.00000	906,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		129.00000	122,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,793.00000	1,799,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		16.00000	15,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,780.00000	2,787,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,777.00000	3,785,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,274.00000	8,267,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		8.00000	7,000	31.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,281.00000	6,273,000	31.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		29.00000	27,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,302.00000	4,293,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		87.00000	85,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,360.00000	2,351,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		362.00000	360,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		635.00000	626,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		870.00000	870,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		143.00000	136,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,745.00000	1,751,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		18.00000	17,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,730.00000	2,737,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,727.00000	3,735,000	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,424.00000	8,417,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		7.00000	6,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,430.00000	6,422,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		27.00000	24,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,450.00000	4,440,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		79.00000	77,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,502.00000	2,493,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		768.00000	768,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		191.00000	184,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,602.00000	1,608,000	18.02	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	6.30	Put		25.00000	24,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,581.00000	2,588,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,578.00000	3,585,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,374.00000	8,367,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		8.00000	6,000	31.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,381.00000	6,372,000	31.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		27.00000	25,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,400.00000	4,391,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		82.00000	80,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,455.00000	2,446,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		333.00000	331,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		706.00000	697,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		801.00000	801,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		174.00000	167,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,650.00000	1,655,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		23.00000	21,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,631.00000	2,638,000	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,627.00000	3,635,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,524.00000	8,517,000	29.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		6.00000	5,000	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,529.00000	6,521,000	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		25.00000	23,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,548.00000	4,539,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		75.00000	72,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,598.00000	2,588,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		294.00000	292,000	20.03	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		817.00000	808,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		705.00000	704,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		228.00000	220,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,508.00000	1,513,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		31.00000	29,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,482.00000	2,489,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		5.00000	5,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,478.00000	3,485,000	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		319.00000	317,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		742.00000	733,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,824.00000	7,817,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		12.00000	10,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,835.00000	5,826,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		37.00000	35,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,860.00000	3,851,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		116.00000	114,000	24.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,939.00000	1,930,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		539.00000	538,000	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		362.00000	354,000	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,233.00000	1,237,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		56.00000	53,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,184.00000	2,191,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		7.00000	7,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,178.00000	3,186,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	2,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,177.00000	4,184,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,874.00000	7,867,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		12.00000	10,000	31.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,885.00000	5,876,000	31.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		36.00000	34,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,909.00000	3,900,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		112.00000	110,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,985.00000	1,976,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		515.00000	514,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		388.00000	380,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,189.00000	1,192,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		62.00000	58,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,135.00000	2,142,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		8.00000	8,000	19.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,129.00000	3,136,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,127.00000	4,134,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,124.00000	8,117,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		10.00000	8,000	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,133.00000	6,124,000	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		32.00000	30,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,155.00000	4,146,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		96.00000	94,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,219.00000	2,210,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		411.00000	410,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		534.00000	526,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		980.00000	982,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		103.00000	98,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,890.00000	1,896,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		13.00000	12,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,879.00000	2,887,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	3,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,877.00000	3,885,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,324.00000	8,317,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		8.00000	7,000	31.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,331.00000	6,323,000	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		28.00000	26,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,351.00000	4,342,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		85.00000	82,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,408.00000	2,398,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		347.00000	345,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		670.00000	661,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		835.00000	835,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		158.00000	151,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,697.00000	1,703,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		20.00000	19,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,680.00000	2,687,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,677.00000	3,685,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,474.00000	8,467,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		7.00000	6,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,480.00000	6,472,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		26.00000	24,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,499.00000	4,490,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		77.00000	75,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,550.00000	2,541,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		306.00000	304,000	19.87	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		779.00000	770,000	19.87	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	13/09/2010	Foreign Exchange Future	7.35	Call		736.00000	735,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		209.00000	201,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,555.00000	1,560,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		28.00000	26,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,531.00000	2,538,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,528.00000	3,535,000	27.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		150.00000	147,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,573.00000	1,563,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		166.00000	164,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,439.00000	1,430,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		933.00000	924,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		260.00000	258,000	20.50	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,055.00000	1,045,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		232.00000	229,000	20.97	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		172.00000	170,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,395.00000	1,386,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		185.00000	182,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,308.00000	1,298,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.01470	8.00730		18.64	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		16.00000	15,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,959.00000	7,950,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		34.00000	33,000	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,977.00000	5,968,000	31.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		72.00000	70,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,015.00000	4,005,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		174.00000	173,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,117.00000	2,108,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		580.00000	581,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		523.00000	516,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,177.00000	1,179,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		120.00000	114,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,074.00000	2,080,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		17.00000	15,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,063.00000	3,070,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		6.00000	5,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,058.00000	4,066,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		386.00000	385,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		929.00000	920,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		16.00000	14,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,009.00000	7,999,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		34.00000	32,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,027.00000	6,017,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		71.00000	69,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,064.00000	4,054,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		170.00000	168,000	24.02	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,163.00000	2,153,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,137.00000	1,139,000	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		130.00000	124,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,025.00000	2,031,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		18.00000	16,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,014.00000	3,021,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		7.00000	6,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,009.00000	4,016,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	1,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		15.00000	14,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,058.00000	8,049,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		33.00000	31,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,076.00000	6,066,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		69.00000	68,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,112.00000	4,103,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		165.00000	164,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,208.00000	2,199,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		540.00000	541,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		583.00000	576,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,100.00000	1,102,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		143.00000	137,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,977.00000	1,983,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		20.00000	18,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,964.00000	2,971,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		7.00000	6,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,959.00000	3,966,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	1,000	26.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		15.00000	14,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,108.00000	8,099,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		32.00000	31,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,125.00000	6,116,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		68.00000	66,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,161.00000	4,151,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		161.00000	160,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,254.00000	2,245,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		522.00000	522,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		615.00000	607,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,064.00000	1,066,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		157.00000	151,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,929.00000	1,936,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		22.00000	21,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,914.00000	2,921,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		7.00000	6,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,909.00000	3,916,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	1,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		559.00000	560,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		552.00000	545,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		15.00000	13,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,158.00000	8,148,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		32.00000	30,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,175.00000	6,165,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		66.00000	65,000	28.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,209.00000	4,200,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		157.00000	155,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,300.00000	2,290,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		504.00000	504,000	19.04	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		647.00000	639,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,028.00000	1,030,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		171.00000	165,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,882.00000	1,888,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		25.00000	23,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,865.00000	2,872,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		8.00000	7,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,859.00000	3,866,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	1,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		14.00000	13,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,207.00000	8,198,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		31.00000	29,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,224.00000	6,214,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		65.00000	63,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,258.00000	4,248,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		153.00000	151,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,346.00000	2,336,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		487.00000	487,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		680.00000	672,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		994.00000	996,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		187.00000	181,000	17.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,835.00000	1,841,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		28.00000	26,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,815.00000	2,822,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		8.00000	7,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,809.00000	3,816,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	1,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		14.00000	12,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,257.00000	8,247,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		30.00000	29,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,273.00000	6,264,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		63.00000	62,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,306.00000	4,297,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		149.00000	147,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,392.00000	2,382,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		471.00000	471,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		714.00000	706,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		961.00000	962,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		204.00000	197,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,789.00000	1,794,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		32.00000	29,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,766.00000	2,773,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		9.00000	8,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,759.00000	3,767,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		12.00000	11,000	32.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,455.00000	8,446,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		28.00000	26,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,471.00000	6,461,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		58.00000	57,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,501.00000	4,492,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		134.00000	133,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,577.00000	2,568,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		412.00000	412,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		855.00000	847,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		835.00000	836,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		278.00000	271,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,605.00000	1,610,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		48.00000	45,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,567.00000	2,574,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		10.00000	9,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,560.00000	3,567,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	2,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		13.00000	11,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,406.00000	8,396,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		28.00000	27,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,421.00000	6,412,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		60.00000	58,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,453.00000	4,443,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		138.00000	137,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,531.00000	2,522,000	24.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		426.00000	426,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		819.00000	811,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		865.00000	866,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		258.00000	251,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,650.00000	1,656,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		43.00000	41,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,617.00000	2,624,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		10.00000	9,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,610.00000	3,617,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	2,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		373.00000	373,000	20.25	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		966.00000	958,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		12.00000	11,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,505.00000	8,496,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		27.00000	26,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,520.00000	6,511,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		57.00000	56,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,550.00000	4,541,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		131.00000	130,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,624.00000	2,615,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		398.00000	398,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		891.00000	883,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		806.00000	807,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		299.00000	292,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,560.00000	1,565,000	17.13	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	13/12/2010	Foreign Exchange Future	6.50	Put		53.00000	50,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,518.00000	2,525,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		11.00000	10,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,510.00000	3,518,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	3,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		455.00000	455,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		748.00000	740,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		17.00000	15,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,860.00000	7,850,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		35.00000	34,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,878.00000	5,869,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		74.00000	73,000	27.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,917.00000	3,908,000	27.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		182.00000	181,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,025.00000	2,016,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		625.00000	625,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		468.00000	460,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,258.00000	1,261,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		101.00000	96,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,172.00000	2,179,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		15.00000	14,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,162.00000	3,170,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		5.00000	5,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,158.00000	4,165,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		16.00000	15,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,909.00000	7,900,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		35.00000	33,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,928.00000	5,918,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		73.00000	72,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,966.00000	3,957,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		178.00000	177,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,071.00000	2,062,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		602.00000	603,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		495.00000	488,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,217.00000	1,220,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		110.00000	105,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,123.00000	2,130,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		16.00000	15,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,113.00000	3,120,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		6.00000	5,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,108.00000	4,116,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		13.00000	12,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,306.00000	8,297,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		30.00000	28,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,323.00000	6,313,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		62.00000	61,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,355.00000	4,346,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		145.00000	144,000	24.66	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	13/12/2010	Foreign Exchange Future	10.30	Put		2,438.00000	2,429,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		928.00000	929,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		221.00000	214,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,742.00000	1,748,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		35.00000	33,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,716.00000	2,723,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		9.00000	8,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,710.00000	3,717,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		3.00000	2,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		13.00000	12,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,356.00000	8,347,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		29.00000	28,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,372.00000	6,363,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		61.00000	59,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,404.00000	4,394,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		141.00000	140,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,484.00000	2,475,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		440.00000	440,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		783.00000	775,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		896.00000	898,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		239.00000	233,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,696.00000	1,702,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		39.00000	37,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,667.00000	2,673,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		10.00000	8,000	20.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,660.00000	3,667,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		3.00000	2,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		22.00000	21,000	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,065.00000	7,056,000	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		46.00000	45,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,089.00000	5,080,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		102.00000	100,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,145.00000	3,135,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		282.00000	281,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,325.00000	1,316,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,957.00000	4,965,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,367.00000	1,358,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		274.00000	273,000	21.60	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		219.00000	218,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,712.00000	1,703,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		258.00000	258,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,451.00000	1,443,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.13870	12.21170		14.69	364,161.00	30	11,716.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,788.00000	9,861,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,788.00000	7,861,000	39.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,788.00000	5,861,000	34.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	26.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,789.00000	3,861,000	26.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		15.00000	10,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,803.00000	1,871,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		68.00000	50,000	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		856.00000	911,000	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		373.00000	316,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		161.00000	177,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,220.00000	1,147,000	15.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		8.00000	8,000	15.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,213.00000	2,140,000	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,938.00000	10,011,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,938.00000	8,011,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	34.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,938.00000	6,011,000	34.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,939.00000	4,011,000	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		13.00000	8,000	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,951.00000	2,019,000	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		53.00000	38,000	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		991.00000	1,049,000	18.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		286.00000	236,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		224.00000	247,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,073.00000	1,000,000	14.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		11.00000	11,000	14.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,063.00000	1,990,000	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	1,000	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,888.00000	9,961,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	39.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,888.00000	7,961,000	39.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,888.00000	5,961,000	34.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,889.00000	3,961,000	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		13.00000	9,000	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,901.00000	1,970,000	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		58.00000	42,000	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		946.00000	1,003,000	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		313.00000	261,000	14.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		201.00000	222,000	14.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,122.00000	1,049,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		10.00000	10,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,113.00000	2,040,000	21.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	1,000	21.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,062.00000	2,989,000	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	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,288.00000	9,361,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,288.00000	7,361,000	38.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,138.00000	9,211,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,138.00000	7,211,000	37.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,138.00000	5,211,000	31.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		2.00000	1,000	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,140.00000	3,212,000	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		39.00000	27,000	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,177.00000	1,238,000	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		203.00000	164,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		341.00000	375,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		885.00000	814,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		23.00000	25,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,864.00000	1,791,000	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2.00000	2,000	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,862.00000	2,789,000	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,988.00000	9,061,000	39.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,988.00000	7,061,000	37.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,988.00000	5,061,000	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		2.00000	1,000	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,990.00000	3,062,000	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		49.00000	35,000	18.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,037.00000	1,096,000	18.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		260.00000	216,000	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		248.00000	277,000	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,025.00000	952,000	14.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		13.00000	13,000	14.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,014.00000	1,940,000	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2.00000	1,000	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,012.00000	2,939,000	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,038.00000	9,111,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,038.00000	7,111,000	37.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	31.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,038.00000	5,111,000	31.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		2.00000	1,000	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,040.00000	3,112,000	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		45.00000	32,000	18.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,083.00000	1,143,000	18.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		240.00000	197,000	15.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		278.00000	308,000	15.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		978.00000	906,000	14.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		16.00000	17,000	14.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,964.00000	1,890,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2.00000	1,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,962.00000	2,889,000	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,188.00000	9,261,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,188.00000	7,261,000	37.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,188.00000	5,261,000	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		2.00000	1,000	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,190.00000	3,262,000	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		36.00000	25,000	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,224.00000	1,286,000	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		186.00000	150,000	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		374.00000	411,000	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		840.00000	769,000	14.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		28.00000	30,000	14.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,814.00000	1,741,000	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2.00000	2,000	19.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,812.00000	2,739,000	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,438.00000	9,511,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,438.00000	7,511,000	38.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,588.00000	9,661,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,588.00000	7,661,000	38.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,838.00000	9,911,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	39.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,838.00000	7,911,000	39.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	34.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,838.00000	5,911,000	34.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	0,000	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,839.00000	3,911,000	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		62.00000	46,000	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		900.00000	957,000	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		342.00000	288,000	14.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		180.00000	199,000	14.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,171.00000	1,098,000	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		9.00000	9,000	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,163.00000	2,090,000	21.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,738.00000	9,811,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,738.00000	7,811,000	39.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,688.00000	9,761,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,688.00000	7,761,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,638.00000	9,711,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,638.00000	7,711,000	39.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,538.00000	9,611,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,538.00000	7,611,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,388.00000	9,461,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,388.00000	7,461,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,338.00000	9,411,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,338.00000	7,411,000	38.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,238.00000	9,311,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,238.00000	7,311,000	38.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,238.00000	5,311,000	32.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,239.00000	3,312,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		33.00000	23,000	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,271.00000	1,334,000	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		171.00000	137,000	15.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		409.00000	448,000	15.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		795.00000	725,000	14.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		33.00000	36,000	14.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,765.00000	1,691,000	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3.00000	2,000	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,762.00000	2,689,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,088.00000	9,161,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,088.00000	7,161,000	37.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,088.00000	5,161,000	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.76	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	16.30	Put		4,088.00000	4,161,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		2.00000	1,000	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,090.00000	3,162,000	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		10.00000	6,000	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,098.00000	2,167,000	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		42.00000	30,000	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,130.00000	1,191,000	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		220.00000	180,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		308.00000	341,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		931.00000	859,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		19.00000	20,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,914.00000	1,841,000	19.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2.00000	2,000	19.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,912.00000	2,839,000	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		14.00000	9,000	22.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,852.00000	1,920,000	22.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,688.00000	5,761,000	33.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	30.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,688.00000	4,761,000	30.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	26.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,689.00000	3,761,000	26.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		4.00000	2,000	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,692.00000	2,763,000	24.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		17.00000	12,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,705.00000	1,773,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		80.00000	60,000	17.59	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		768.00000	821,000	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		438.00000	378,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		126.00000	139,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,319.00000	1,245,000	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		7.00000	6,000	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,313.00000	2,239,000	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	0,000	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	33.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,438.00000	5,511,000	33.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,438.00000	4,511,000	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,439.00000	3,512,000	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		5.00000	3,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,443.00000	2,514,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		25.00000	17,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,463.00000	1,528,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		122.00000	95,000	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		560.00000	606,000	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		625.00000	558,000	14.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		63.00000	69,000	14.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,566.00000	1,492,000	17.84	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	10.65	Put		4.00000	3,000	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,562.00000	2,489,000	22.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	22.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,538.00000	5,611,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,538.00000	4,611,000	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	26.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,539.00000	3,612,000	26.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		5.00000	3,000	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,543.00000	2,614,000	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		21.00000	14,000	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,559.00000	1,625,000	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		103.00000	79,000	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		641.00000	690,000	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		546.00000	482,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		84.00000	93,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,467.00000	1,393,000	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		5.00000	4,000	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,462.00000	2,389,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,338.00000	5,411,000	32.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,338.00000	4,411,000	28.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,339.00000	3,412,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		6.00000	4,000	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,344.00000	2,415,000	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		29.00000	20,000	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,367.00000	1,431,000	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		144.00000	114,000	16.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		482.00000	525,000	16.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		708.00000	639,000	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		46.00000	50,000	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,665.00000	1,592,000	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3.00000	3,000	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,662.00000	2,589,000	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,638.00000	5,711,000	33.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,638.00000	4,711,000	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	26.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,639.00000	3,712,000	26.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		4.00000	2,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,642.00000	2,713,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		19.00000	12,000	21.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,657.00000	1,723,000	21.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		87.00000	66,000	17.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		725.00000	777,000	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		473.00000	411,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		111.00000	122,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,368.00000	1,294,000	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		6.00000	5,000	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,362.00000	2,289,000	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,738.00000	5,811,000	34.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,738.00000	4,811,000	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	26.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,739.00000	3,811,000	26.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		3.00000	2,000	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,741.00000	2,813,000	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		16.00000	11,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,754.00000	1,822,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		74.00000	55,000	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		812.00000	866,000	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		405.00000	346,000	14.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		143.00000	157,000	14.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,269.00000	1,196,000	16.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		7.00000	7,000	16.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,263.00000	2,190,000	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	21.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,588.00000	5,661,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,588.00000	4,661,000	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,589.00000	3,662,000	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		4.00000	3,000	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,592.00000	2,664,000	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		20.00000	13,000	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,608.00000	1,674,000	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		94.00000	72,000	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		682.00000	733,000	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		509.00000	445,000	14.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		97.00000	106,000	14.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,417.00000	1,344,000	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		5.00000	5,000	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,412.00000	2,339,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	33.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,488.00000	5,561,000	33.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,488.00000	4,561,000	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,489.00000	3,562,000	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		5.00000	3,000	23.74	0.00	0	11,630.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,493.00000	2,564,000	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		23.00000	16,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,511.00000	1,577,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		112.00000	86,000	16.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		600.00000	647,000	16.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		585.00000	519,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		73.00000	80,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,516.00000	1,443,000	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		4.00000	4,000	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,512.00000	2,439,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,388.00000	5,461,000	32.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,388.00000	4,461,000	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,389.00000	3,462,000	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		6.00000	4,000	23.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,394.00000	2,465,000	23.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		27.00000	18,000	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,415.00000	1,479,000	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		133.00000	104,000	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		521.00000	565,000	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		666.00000	598,000	14.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		54.00000	59,000	14.79	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	10.60	Call		1,616.00000	1,542,000	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		4.00000	3,000	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,612.00000	2,539,000	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,288.00000	5,361,000	32.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,288.00000	4,361,000	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,289.00000	3,362,000	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		7.00000	4,000	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,295.00000	2,365,000	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		157.00000	125,000	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		445.00000	486,000	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		751.00000	681,000	14.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		39.00000	42,000	14.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,715.00000	1,641,000	18.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3.00000	2,000	18.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,712.00000	2,639,000	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		31.00000	21,000	19.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,319.00000	1,382,000	19.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,388.00000	8,461,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	36.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,388.00000	6,461,000	36.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,612.00000	3,539,000	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,288.00000	8,361,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	35.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,288.00000	6,361,000	35.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,712.00000	3,639,000	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,338.00000	8,411,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	35.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,338.00000	6,411,000	35.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,662.00000	3,589,000	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,588.00000	8,661,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	36.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,588.00000	6,661,000	36.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,412.00000	3,339,000	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,688.00000	8,761,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	36.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,688.00000	6,761,000	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	8.90	Call		3,312.00000	3,239,000	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,638.00000	8,711,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	36.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,638.00000	6,711,000	36.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,362.00000	3,289,000	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,738.00000	8,811,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	36.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,738.00000	6,811,000	36.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,262.00000	3,189,000	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,888.00000	8,961,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,888.00000	6,961,000	37.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,888.00000	4,961,000	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		3.00000	2,000	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,891.00000	2,963,000	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,112.00000	3,039,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	39.75	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	21.15	Put		8,938.00000	9,011,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,938.00000	7,011,000	37.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	31.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,938.00000	5,011,000	31.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		2.00000	1,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,940.00000	3,012,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,838.00000	8,911,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	37.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,838.00000	6,911,000	37.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,838.00000	4,911,000	30.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		3.00000	2,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,841.00000	2,913,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,162.00000	3,089,000	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,138.00000	8,211,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	35.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,138.00000	6,211,000	35.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,138.00000	4,211,000	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		9.00000	6,000	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,147.00000	2,217,000	22.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,862.00000	3,789,000	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,262.00000	4,189,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,212.00000	3,139,000	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,212.00000	4,139,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,362.00000	4,289,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,162.00000	4,089,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,438.00000	8,511,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	36.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,438.00000	6,511,000	36.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,562.00000	3,489,000	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,062.00000	3,989,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,988.00000	8,061,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	35.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,988.00000	6,061,000	35.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.38	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	16.20	Put		3,988.00000	4,061,000	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		12.00000	7,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,000.00000	2,068,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,012.00000	3,939,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,238.00000	8,311,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	35.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,238.00000	6,311,000	35.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,238.00000	4,311,000	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		8.00000	5,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,246.00000	2,316,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,762.00000	3,689,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,488.00000	8,561,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,488.00000	6,561,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,512.00000	3,439,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,188.00000	8,261,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	35.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,188.00000	6,261,000	35.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,188.00000	4,261,000	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		8.00000	5,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,196.00000	2,266,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,812.00000	3,739,000	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,538.00000	8,611,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	36.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,538.00000	6,611,000	36.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,462.00000	3,389,000	23.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.34120	12.41570		15.59	0.00	0	12,363.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,634.00000	9,709,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		2.00000	1,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,636.00000	7,710,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,934.00000	10,009,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	1,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,936.00000	8,010,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,434.00000	9,509,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		2.00000	2,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,436.00000	7,511,000	27.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		7.00000	6,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,441.00000	5,515,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		45.00000	37,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,479.00000	3,546,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,284.00000	9,359,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		2.00000	2,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,286.00000	7,361,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		9.00000	7,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,293.00000	5,366,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		49.00000	41,000	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,333.00000	3,400,000	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,184.00000	9,259,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	2,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,186.00000	7,261,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		194.00000	170,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,378.00000	1,429,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		417.00000	371,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		601.00000	630,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,844.00000	1,768,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		28.00000	27,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,824.00000	2,749,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		8.00000	8,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	0,000	28.16	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	21.40	Put		8,985.00000	9,059,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	2,000	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,986.00000	7,061,000	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,035.00000	9,109,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	2,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,036.00000	7,111,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		471.00000	421,000	15.88	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		505.00000	530,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,079.00000	1,006,000	14.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		113.00000	115,000	14.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,987.00000	1,912,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		21.00000	21,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,973.00000	2,897,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		7.00000	6,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,484.00000	9,559,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		7.00000	6,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,491.00000	5,565,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		44.00000	36,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,528.00000	3,595,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,684.00000	9,759,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		2.00000	1,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,686.00000	7,760,000	27.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		6.00000	4,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,690.00000	5,763,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,834.00000	9,909,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	1,000	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,836.00000	7,910,000	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		563.00000	505,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		397.00000	414,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,247.00000	1,171,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		81.00000	80,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,182.00000	2,107,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		16.00000	16,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,884.00000	9,959,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,886.00000	7,960,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,204.00000	1,127,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		88.00000	86,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,133.00000	2,057,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		17.00000	16,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,784.00000	9,859,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		2.00000	1,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,786.00000	7,860,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		131.00000	114,000	21.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,915.00000	1,973,000	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		261.00000	229,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,045.00000	1,088,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		589.00000	529,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		373.00000	388,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,291.00000	1,215,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		75.00000	74,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,231.00000	2,156,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		15.00000	15,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,734.00000	9,809,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		5.00000	4,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,739.00000	5,813,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		38.00000	31,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,772.00000	3,840,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,584.00000	9,659,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		2.00000	1,000	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,586.00000	7,660,000	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,534.00000	9,609,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		2.00000	1,000	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,536.00000	7,610,000	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		7.00000	5,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,541.00000	5,614,000	25.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		42.00000	35,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,576.00000	3,644,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,384.00000	9,459,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		2.00000	2,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,386.00000	7,461,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		8.00000	6,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,392.00000	5,465,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		46.00000	38,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,430.00000	3,497,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		826.00000	758,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		210.00000	217,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,655.00000	1,579,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		39.00000	38,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,626.00000	2,550,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		10.00000	9,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,334.00000	9,409,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		2.00000	2,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,336.00000	7,411,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,234.00000	9,309,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		2.00000	2,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,236.00000	7,311,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		188.00000	164,000	19.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,422.00000	1,473,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		929.00000	859,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		163.00000	168,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,796.00000	1,721,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		30.00000	30,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,135.00000	9,209,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	2,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,136.00000	7,211,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		6.00000	5,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,640.00000	5,714,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		17.00000	14,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,651.00000	4,723,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		40.00000	33,000	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,674.00000	3,742,000	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		74.00000	63,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,708.00000	2,772,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		202.00000	176,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,336.00000	1,385,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		434.00000	387,000	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		568.00000	596,000	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,002.00000	931,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		136.00000	140,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,891.00000	1,816,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		25.00000	25,000	16.06	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	9.55	Call		2,874.00000	2,798,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		8.00000	7,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		127.00000	111,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,961.00000	2,020,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		4.00000	3,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,188.00000	6,262,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		27.00000	22,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,211.00000	4,281,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		52.00000	43,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,236.00000	3,302,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		643.00000	581,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		327.00000	340,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,380.00000	1,304,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		64.00000	63,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		4.00000	3,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,088.00000	6,162,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		304.00000	268,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		888.00000	927,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		700.00000	636,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		284.00000	295,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,470.00000	1,394,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		54.00000	53,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,428.00000	2,353,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		12.00000	12,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		5.00000	4,000	25.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,789.00000	5,863,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		15.00000	12,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,799.00000	4,871,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		37.00000	30,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,821.00000	3,889,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		67.00000	56,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,851.00000	2,915,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		181.00000	158,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,465.00000	1,517,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		385.00000	342,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		669.00000	701,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		894.00000	824,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		178.00000	183,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,749.00000	1,673,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		33.00000	32,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,725.00000	2,649,000	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		9.00000	8,000	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		793.00000	726,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		227.00000	235,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,608.00000	1,533,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		42.00000	42,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,577.00000	2,501,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		11.00000	10,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		9.00000	7,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,243.00000	5,316,000	25.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		26.00000	20,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,260.00000	4,329,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		271.00000	238,000	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,005.00000	1,047,000	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		615.00000	555,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		349.00000	364,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,281.00000	2,205,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		15.00000	14,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		4.00000	3,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,138.00000	6,212,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		28.00000	23,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,162.00000	4,232,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		54.00000	45,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,188.00000	3,254,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		144.00000	125,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,778.00000	1,834,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		292.00000	257,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		926.00000	966,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		671.00000	608,000	15.25	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		305.00000	317,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,425.00000	1,349,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		59.00000	58,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,379.00000	2,303,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		13.00000	12,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		4.00000	3,000	25.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,038.00000	6,112,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		11.00000	9,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,045.00000	5,118,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		31.00000	25,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,065.00000	4,134,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		57.00000	48,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,091.00000	3,157,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		316.00000	279,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		850.00000	888,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		730.00000	665,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		264.00000	274,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,516.00000	1,440,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		50.00000	49,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,478.00000	2,402,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		12.00000	11,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		328.00000	290,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		812.00000	849,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		761.00000	695,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		245.00000	254,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,527.00000	2,452,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		11.00000	11,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		5.00000	4,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,839.00000	5,913,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		14.00000	11,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,848.00000	4,920,000	25.28	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	14/06/2010	Foreign Exchange Future	16.25	Call		36.00000	29,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,870.00000	3,938,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		65.00000	55,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,899.00000	2,964,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		370.00000	328,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		704.00000	737,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		860.00000	791,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		194.00000	200,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,702.00000	1,626,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		36.00000	35,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,675.00000	2,600,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		9.00000	9,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		175.00000	153,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,509.00000	1,562,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		6.00000	5,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,590.00000	5,664,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		18.00000	14,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,602.00000	4,673,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		41.00000	34,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,625.00000	3,693,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		76.00000	65,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,660.00000	2,724,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		217.00000	190,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,251.00000	1,299,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		8.00000	6,000	25.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,342.00000	5,415,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		23.00000	18,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,357.00000	4,427,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		48.00000	39,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,382.00000	3,448,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		90.00000	77,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,424.00000	2,486,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		251.00000	220,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,085.00000	1,129,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		10.00000	8,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,144.00000	5,217,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,161.00000	1,084,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		95.00000	93,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,084.00000	2,008,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		18.00000	17,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,072.00000	2,997,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	6,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		12.00000	9,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,996.00000	5,068,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		33.00000	26,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,017.00000	4,085,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		116.00000	100,000	21.57	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,100.00000	2,159,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,118.00000	1,044,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		102.00000	103,000	14.51	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	10.40	Call		2,035.00000	1,960,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		19.00000	19,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		30.00000	24,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,114.00000	4,183,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		55.00000	46,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,139.00000	3,205,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		108.00000	93,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,192.00000	2,252,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		209.00000	183,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,293.00000	1,342,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		452.00000	404,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		536.00000	563,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,040.00000	968,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		124.00000	127,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,939.00000	1,864,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		23.00000	23,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,923.00000	2,848,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		7.00000	7,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		2.00000	2,000	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,486.00000	7,561,000	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		4.00000	3,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,988.00000	6,062,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		20.00000	16,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,504.00000	4,575,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		59.00000	49,000	23.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,043.00000	3,108,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		158.00000	138,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,642.00000	1,697,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		491.00000	440,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		475.00000	499,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,562.00000	1,486,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		46.00000	45,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,023.00000	2,947,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		7.00000	6,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,516.00000	4,442,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		148.00000	129,000	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,732.00000	1,788,000	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	1,000	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,736.00000	7,810,000	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		4.00000	3,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,238.00000	6,312,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		16.00000	12,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,750.00000	4,821,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		50.00000	42,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,284.00000	3,351,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		135.00000	118,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,869.00000	1,927,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		401.00000	356,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		635.00000	665,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,335.00000	1,259,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		69.00000	68,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,775.00000	2,699,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		9.00000	8,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,267.00000	4,192,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,185.00000	8,260,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		3.00000	2,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,687.00000	6,761,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		10.00000	8,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,194.00000	5,267,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		39.00000	32,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,723.00000	3,791,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		100.00000	86,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,284.00000	2,345,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		281.00000	247,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		965.00000	1,006,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		965.00000	894,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		149.00000	153,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,330.00000	2,254,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		14.00000	13,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,818.00000	3,743,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		5.00000	4,000	25.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,889.00000	5,963,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		13.00000	10,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,897.00000	4,969,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		35.00000	28,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,919.00000	3,987,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		63.00000	53,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,947.00000	3,012,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		123.00000	107,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,007.00000	2,066,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		169.00000	148,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,553.00000	1,607,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		242.00000	212,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,126.00000	1,171,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		355.00000	315,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		739.00000	774,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		538.00000	482,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		422.00000	441,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		139.00000	121,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,823.00000	1,880,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		4.00000	3,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,938.00000	6,012,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		13.00000	10,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,947.00000	5,019,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		34.00000	28,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,968.00000	4,037,000	25.27	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	15.35	Call		61.00000	51,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,995.00000	3,060,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		164.00000	143,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,598.00000	1,652,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		233.00000	204,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,167.00000	1,213,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		342.00000	302,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		776.00000	811,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		514.00000	459,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		448.00000	468,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		153.00000	134,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,687.00000	1,743,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		11.00000	8,000	25.29	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,095.00000	5,167,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		225.00000	197,000	18.68	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,209.00000	1,256,000	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		119.00000	104,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,053.00000	2,113,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,385.00000	8,460,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		3.00000	3,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,387.00000	6,462,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		22.00000	18,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,406.00000	4,477,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		87.00000	75,000	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	14.80	Put		2,471.00000	2,534,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,619.00000	3,544,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,285.00000	8,360,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		3.00000	3,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,287.00000	6,362,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		25.00000	19,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,309.00000	4,378,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		94.00000	80,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,378.00000	2,439,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,719.00000	3,644,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,335.00000	8,410,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		3.00000	3,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,337.00000	6,412,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,669.00000	3,594,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,585.00000	8,660,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		3.00000	2,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,587.00000	6,661,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,420.00000	3,345,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	21.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,685.00000	8,760,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		16.00000	13,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,700.00000	4,772,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		71.00000	60,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,755.00000	2,819,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,320.00000	3,245,000	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	4,000	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,635.00000	8,710,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		3.00000	2,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,637.00000	6,711,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,370.00000	3,295,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	4,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,735.00000	8,810,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		3.00000	2,000	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,737.00000	6,811,000	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		69.00000	58,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,803.00000	2,867,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,271.00000	3,196,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	5,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,885.00000	8,959,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		3.00000	2,000	26.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,887.00000	6,961,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,122.00000	3,046,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	5,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,935.00000	9,009,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	2,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,936.00000	7,011,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,835.00000	8,910,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		3.00000	2,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,837.00000	6,911,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,171.00000	3,096,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		5.00000	5,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,135.00000	8,210,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		104.00000	90,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,238.00000	2,299,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,868.00000	3,793,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,221.00000	3,146,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	5,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,217.00000	4,142,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,366.00000	4,292,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	23.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,167.00000	4,092,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,435.00000	8,510,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		3.00000	3,000	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,437.00000	6,512,000	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		21.00000	17,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,455.00000	4,526,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		84.00000	72,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,518.00000	2,581,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,569.00000	3,494,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,235.00000	8,310,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		97.00000	83,000	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,331.00000	2,392,000	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,768.00000	3,693,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,067.00000	3,993,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,986.00000	8,060,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,018.00000	3,943,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	28.16	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	20.90	Put		8,485.00000	8,560,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		3.00000	2,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,487.00000	6,561,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		82.00000	70,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,566.00000	2,629,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,519.00000	3,444,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,085.00000	9,159,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	2,000	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,086.00000	7,161,000	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,535.00000	8,610,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		3.00000	2,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,537.00000	6,611,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		19.00000	15,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,553.00000	4,624,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		79.00000	67,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,613.00000	2,676,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,470.00000	3,395,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,785.00000	8,860,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		3.00000	2,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,787.00000	6,861,000	26.51	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	13/09/2010			12.54130	12.61650		16.33	0.00	0	1,236.00
£ / R	On	13/09/2010	12.73	Call		622.00000	542,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	12.73	Put		736.00000	731,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Call		600.00000	560,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Put		764.00000	799,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Call		645.00000	563,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Put		709.00000	702,000	16.00	0.00	0	0.00
¥ / R	On	15/03/2010			0.08410	0.08390		23.31	0.00	0	1,364.00
¥ / R	On	15/03/2010	0.08	Call		506.00000	514,000	23.31	0.00	0	0.00
¥ / R	On	15/03/2010	0.08	Put		116.00000	104,000	23.31	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Call		126.00000	123,000	28.83	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Put		736.00000	713,000	28.83	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Call		1,397.00000	1,416,000	27.39	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Put		7.00000	6,000	27.39	0.00	0	0.00
¥ / R	On	14/06/2010			0.08560	0.08540		27.76	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Call		800.00000	809,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		260.00000	249,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		395.00000	397,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		855.00000	837,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,566.00000	1,583,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		26.00000	23,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010			10.60870	10.59290		14.24	6,227,306.90	587	21,042.00
€ / R	On	15/03/2010	19.65	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	19.65	Put		9,057.00000	9,041,000	38.49	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	17.65	Call		0.00000	0,000	37.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,057.00000	7,041,000	37.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,057.00000	5,041,000	32.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,057.00000	3,041,000	24.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		17.00000	16,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,074.00000	1,057,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		186.00000	187,000	14.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		243.00000	228,000	14.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		951.00000	965,000	15.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		8.00000	6,000	15.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,943.00000	1,959,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,943.00000	2,959,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,307.00000	9,291,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,307.00000	7,291,000	37.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,407.00000	9,391,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,407.00000	7,391,000	37.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.49	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	19.75	Put		9,157.00000	9,141,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	37.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,157.00000	7,141,000	37.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		2.00000	2,000	20.48	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,009.00000	1,993,000	20.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,957.00000	8,941,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	37.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,957.00000	6,941,000	37.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	31.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,957.00000	4,941,000	31.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	24.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,957.00000	2,941,000	24.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		22.00000	21,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		979.00000	962,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		233.00000	235,000	14.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		190.00000	176,000	14.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,048.00000	1,063,000	15.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	4,000	15.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,043.00000	2,059,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,043.00000	3,059,000	22.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	22.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,807.00000	8,791,000	38.49	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	17.40	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,807.00000	6,791,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,807.00000	4,791,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	0,000	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,808.00000	2,791,000	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		32.00000	30,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		839.00000	821,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		321.00000	326,000	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		128.00000	117,000	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,196.00000	1,212,000	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	3,000	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,193.00000	2,209,000	21.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	21.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,193.00000	3,209,000	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,857.00000	8,841,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,857.00000	6,841,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,857.00000	4,841,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,857.00000	2,841,000	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		28.00000	27,000	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	11.45	Put		885.00000	868,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		290.00000	294,000	14.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		147.00000	135,000	14.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,147.00000	1,162,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	3,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,143.00000	2,159,000	21.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	21.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,143.00000	3,159,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,207.00000	9,191,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,207.00000	7,191,000	37.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,457.00000	9,441,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,457.00000	7,441,000	37.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,507.00000	9,491,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,507.00000	7,491,000	37.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,357.00000	9,341,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,357.00000	7,341,000	37.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,257.00000	9,241,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,257.00000	7,241,000	37.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,107.00000	9,091,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	37.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,107.00000	7,091,000	37.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,007.00000	8,991,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,007.00000	6,991,000	37.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,007.00000	4,991,000	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,007.00000	2,991,000	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		19.00000	18,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,026.00000	1,009,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		207.00000	209,000	14.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		214.00000	200,000	14.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		999.00000	1,014,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		6.00000	5,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,993.00000	2,009,000	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,993.00000	3,009,000	22.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	22.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,907.00000	8,891,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,907.00000	6,891,000	37.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,757.00000	8,741,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,757.00000	6,741,000	36.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,757.00000	4,741,000	30.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,757.00000	3,741,000	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	0,000	23.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,758.00000	2,741,000	23.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		3.00000	3,000	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,760.00000	1,744,000	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		36.00000	35,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		793.00000	776,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		354.00000	360,000	14.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		111.00000	101,000	14.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,246.00000	1,261,000	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	2,000	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,243.00000	2,259,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	21.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,243.00000	3,259,000	20.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	20.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,907.00000	4,891,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,907.00000	3,891,000	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,907.00000	2,891,000	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,909.00000	1,893,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		25.00000	24,000	17.05	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		932.00000	915,000	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		260.00000	264,000	14.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		167.00000	155,000	14.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,098.00000	1,113,000	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	4,000	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,093.00000	2,109,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,093.00000	3,109,000	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,107.00000	5,091,000	32.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,107.00000	4,091,000	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	24.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,107.00000	3,091,000	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		2.00000	1,000	20.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,109.00000	2,092,000	20.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		15.00000	14,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,122.00000	1,105,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		167.00000	167,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		274.00000	258,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		903.00000	917,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		10.00000	8,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,893.00000	1,909,000	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,893.00000	2,909,000	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,157.00000	5,141,000	32.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	28.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,157.00000	4,141,000	28.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,157.00000	3,141,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,158.00000	2,142,000	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		13.00000	13,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,170.00000	1,154,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		149.00000	149,000	14.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		306.00000	290,000	14.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		855.00000	869,000	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		12.00000	10,000	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,844.00000	1,859,000	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,843.00000	2,859,000	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,357.00000	5,341,000	33.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,357.00000	4,341,000	29.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,357.00000	3,341,000	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,358.00000	2,342,000	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		8.00000	8,000	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,365.00000	1,349,000	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		94.00000	93,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		451.00000	434,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		672.00000	684,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		29.00000	25,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,644.00000	1,659,000	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,643.00000	2,659,000	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.53	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	16.00	Put		5,407.00000	5,391,000	33.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,407.00000	4,391,000	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,407.00000	3,391,000	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,408.00000	2,392,000	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		7.00000	7,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,414.00000	1,398,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		83.00000	83,000	15.49	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		490.00000	474,000	15.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		628.00000	639,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		35.00000	30,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,594.00000	1,610,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,593.00000	2,609,000	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,257.00000	5,241,000	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,257.00000	4,241,000	29.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,257.00000	3,241,000	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,258.00000	2,242,000	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		11.00000	10,000	18.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,268.00000	1,251,000	18.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		119.00000	118,000	15.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		376.00000	359,000	15.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		762.00000	775,000	14.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		19.00000	16,000	14.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,744.00000	1,759,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,743.00000	2,759,000	21.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,207.00000	5,191,000	32.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	28.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,207.00000	4,191,000	28.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	25.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,207.00000	3,191,000	25.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,208.00000	2,192,000	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		12.00000	11,000	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,219.00000	1,202,000	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		133.00000	133,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		340.00000	324,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		808.00000	822,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		15.00000	13,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,794.00000	1,809,000	19.79	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	8.80	Put		1.00000	0,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,793.00000	2,809,000	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,307.00000	5,291,000	33.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,307.00000	4,291,000	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,307.00000	3,291,000	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,308.00000	2,292,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		9.00000	9,000	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,316.00000	1,300,000	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		106.00000	105,000	15.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		413.00000	396,000	15.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		717.00000	729,000	14.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		24.00000	20,000	14.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,694.00000	1,709,000	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,693.00000	2,709,000	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,557.00000	5,541,000	34.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,557.00000	4,541,000	30.19	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	14.15	Call		0.00000	0,000	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,557.00000	3,541,000	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	22.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,558.00000	2,542,000	22.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		5.00000	5,000	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,562.00000	1,546,000	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		58.00000	57,000	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		615.00000	598,000	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		502.00000	512,000	14.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		59.00000	53,000	14.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,445.00000	1,460,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	1,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,443.00000	2,459,000	21.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,457.00000	5,441,000	33.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,457.00000	4,441,000	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,457.00000	3,441,000	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	22.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,458.00000	2,442,000	22.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		7.00000	6,000	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,464.00000	1,447,000	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		74.00000	73,000	15.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		531.00000	514,000	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		585.00000	596,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		42.00000	37,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,544.00000	1,560,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,543.00000	2,559,000	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,507.00000	5,491,000	33.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,507.00000	4,491,000	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,507.00000	3,491,000	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	22.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,508.00000	2,492,000	22.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		66.00000	65,000	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		573.00000	556,000	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		543.00000	553,000	14.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		50.00000	44,000	14.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,494.00000	1,510,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,493.00000	2,509,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,607.00000	5,591,000	34.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	30.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,607.00000	4,591,000	30.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	26.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,607.00000	3,591,000	26.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	22.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,608.00000	2,592,000	22.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		5.00000	4,000	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,612.00000	1,595,000	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		52.00000	50,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		659.00000	641,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		463.00000	472,000	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		70.00000	63,000	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,395.00000	1,410,000	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	1,000	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,393.00000	2,409,000	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,657.00000	5,641,000	34.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,657.00000	4,641,000	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,657.00000	3,641,000	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	1,000	22.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,658.00000	2,642,000	22.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		4.00000	4,000	19.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,661.00000	1,645,000	19.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		46.00000	44,000	16.27	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		703.00000	685,000	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		425.00000	433,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		82.00000	74,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,345.00000	1,361,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	2,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,343.00000	2,359,000	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		6.00000	5,000	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,513.00000	1,496,000	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,557.00000	8,541,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,557.00000	6,541,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,443.00000	3,459,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,707.00000	8,691,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,707.00000	6,691,000	36.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	30.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,707.00000	4,691,000	30.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,708.00000	2,692,000	23.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		40.00000	39,000	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		747.00000	730,000	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		389.00000	396,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		96.00000	87,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,296.00000	1,311,000	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	2,000	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,293.00000	2,309,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,293.00000	3,309,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,657.00000	8,641,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,657.00000	6,641,000	36.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,343.00000	3,359,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,507.00000	8,491,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	36.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,507.00000	6,491,000	36.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,493.00000	3,509,000	19.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	19.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,607.00000	8,591,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,607.00000	6,591,000	36.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,393.00000	3,409,000	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	20.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.78940	10.77350		15.10	539,470.00	50	12,681.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		116.00000	114,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,443.00000	1,425,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		138.00000	135,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,265.00000	1,246,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		126.00000	124,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,353.00000	1,335,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,527.00000	8,511,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,528.00000	6,512,000	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		7.00000	6,000	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,534.00000	4,517,000	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		42.00000	40,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,569.00000	2,551,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		239.00000	237,000	16.79	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		766.00000	748,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		658.00000	663,000	14.50	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		185.00000	174,000	14.50	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,497.00000	1,510,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		24.00000	21,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,478.00000	2,493,000	18.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		5.00000	4,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,474.00000	3,490,000	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	1,000	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,827.00000	8,811,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,828.00000	6,812,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		5.00000	4,000	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,832.00000	4,815,000	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		32.00000	30,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,859.00000	2,841,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		180.00000	177,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,007.00000	988,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		484.00000	486,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		311.00000	297,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,213.00000	1,225,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		40.00000	36,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,180.00000	2,196,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	7,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,175.00000	3,191,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	2,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,927.00000	8,911,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,928.00000	6,912,000	26.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		4.00000	4,000	24.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,931.00000	4,915,000	24.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		30.00000	27,000	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,957.00000	2,938,000	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		164.00000	162,000	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,091.00000	1,073,000	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		434.00000	435,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		361.00000	346,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,120.00000	1,132,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		47.00000	43,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,082.00000	2,097,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		9.00000	8,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,075.00000	3,091,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	2,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,577.00000	8,561,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	26.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,578.00000	6,562,000	26.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		6.00000	6,000	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,583.00000	4,567,000	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		41.00000	38,000	22.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,618.00000	2,599,000	22.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		228.00000	225,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		805.00000	786,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		627.00000	631,000	14.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		204.00000	192,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,449.00000	1,462,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		26.00000	23,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,428.00000	2,444,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	5,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,425.00000	3,440,000	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	1,000	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,627.00000	8,611,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,628.00000	6,612,000	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		6.00000	5,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,633.00000	4,616,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		39.00000	36,000	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,666.00000	2,647,000	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		217.00000	215,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		844.00000	826,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		596.00000	600,000	14.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		223.00000	211,000	14.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,401.00000	1,414,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		28.00000	25,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,379.00000	2,394,000	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		6.00000	5,000	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,375.00000	3,390,000	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	1,000	22.36	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	19.55	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,777.00000	8,761,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,778.00000	6,762,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		5.00000	5,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,782.00000	4,766,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		34.00000	31,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,811.00000	2,792,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		188.00000	186,000	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		965.00000	947,000	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		510.00000	513,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		287.00000	274,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,259.00000	1,272,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		36.00000	33,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,230.00000	2,245,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		7.00000	6,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,225.00000	3,241,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	2,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,677.00000	8,661,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,678.00000	6,662,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		6.00000	5,000	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,683.00000	4,666,000	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		37.00000	35,000	22.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,714.00000	2,696,000	22.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		207.00000	205,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		884.00000	866,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		566.00000	570,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		243.00000	231,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,354.00000	1,367,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		31.00000	28,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,329.00000	2,344,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		6.00000	5,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,325.00000	3,340,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		2.00000	1,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,727.00000	8,711,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,728.00000	6,712,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		5.00000	5,000	24.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,732.00000	4,716,000	24.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		35.00000	33,000	22.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,762.00000	2,744,000	22.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		197.00000	195,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		924.00000	906,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		538.00000	541,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		265.00000	252,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,306.00000	1,319,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		33.00000	30,000	14.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,279.00000	2,295,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		6.00000	6,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,275.00000	3,291,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		2.00000	2,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,077.00000	9,061,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,078.00000	7,062,000	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		4.00000	3,000	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,081.00000	5,064,000	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		26.00000	24,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,103.00000	3,085,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		144.00000	141,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,221.00000	1,202,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		372.00000	372,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		449.00000	433,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		990.00000	1,001,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		67.00000	62,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,934.00000	1,949,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		11.00000	10,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,926.00000	2,941,000	20.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		3.00000	2,000	20.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,027.00000	9,011,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	26.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,028.00000	7,012,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		4.00000	3,000	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,031.00000	5,014,000	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		27.00000	25,000	22.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,054.00000	3,036,000	22.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		150.00000	148,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,177.00000	1,159,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		391.00000	391,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		418.00000	402,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,032.00000	1,043,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		59.00000	54,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,983.00000	1,998,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		10.00000	9,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,976.00000	2,991,000	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		3.00000	2,000	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,127.00000	9,111,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	27.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,128.00000	7,112,000	27.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		3.00000	3,000	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,130.00000	5,114,000	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		25.00000	23,000	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,152.00000	3,134,000	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		354.00000	353,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		481.00000	464,000	15.56	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	9.90	Call		950.00000	959,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		77.00000	70,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,885.00000	1,900,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		12.00000	11,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,876.00000	2,892,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	3,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,177.00000	9,161,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,178.00000	7,162,000	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		3.00000	3,000	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,180.00000	5,164,000	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		24.00000	22,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,201.00000	3,183,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		132.00000	129,000	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,309.00000	1,290,000	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		336.00000	336,000	15.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		513.00000	497,000	15.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		910.00000	919,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		87.00000	80,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,836.00000	1,851,000	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		13.00000	12,000	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,826.00000	2,842,000	20.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	3,000	20.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,977.00000	8,961,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,978.00000	6,962,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		4.00000	4,000	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,981.00000	4,965,000	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		29.00000	26,000	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,006.00000	2,987,000	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		157.00000	154,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,134.00000	1,115,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		411.00000	411,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		388.00000	372,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,074.00000	1,086,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		51.00000	47,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,032.00000	2,047,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		9.00000	8,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,026.00000	3,041,000	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		3.00000	2,000	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,227.00000	9,211,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	27.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,228.00000	7,212,000	27.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		3.00000	3,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,230.00000	5,214,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		23.00000	21,000	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,250.00000	3,232,000	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	11.00	Call		320.00000	319,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		547.00000	530,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		871.00000	879,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		98.00000	90,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,787.00000	1,802,000	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		14.00000	13,000	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,776.00000	2,792,000	20.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		3.00000	3,000	20.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,377.00000	9,361,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,378.00000	7,362,000	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		3.00000	2,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,380.00000	5,363,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		20.00000	18,000	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,397.00000	3,379,000	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		111.00000	109,000	19.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,488.00000	1,470,000	19.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		276.00000	275,000	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		653.00000	636,000	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		760.00000	767,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		137.00000	128,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,641.00000	1,655,000	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		18.00000	16,000	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,627.00000	2,643,000	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	4,000	19.52	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.96410	10.94730		15.72	0.00	0	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		330.00000	331,000	17.54	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,048.00000	1,032,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.13650	11.11990		16.10	0.00	0	155.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		16.00000	16,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,096.00000	9,080,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		39.00000	38,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,119.00000	7,102,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		76.00000	76,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,156.00000	5,140,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		155.00000	155,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,235.00000	3,219,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		375.00000	376,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,455.00000	1,440,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		640.00000	643,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		720.00000	707,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,157.00000	1,165,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		237.00000	229,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,975.00000	1,988,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		55.00000	52,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,939.00000	2,954,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		19.00000	18,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		404.00000	405,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,334.00000	1,319,000	18.14	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	20.25	Call		16.00000	15,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,146.00000	9,129,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		38.00000	37,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,168.00000	7,151,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		75.00000	74,000	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,205.00000	5,188,000	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		152.00000	152,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,282.00000	3,266,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		366.00000	366,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,496.00000	1,480,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		623.00000	625,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		753.00000	739,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,125.00000	1,132,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		255.00000	246,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,930.00000	1,943,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		60.00000	57,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,890.00000	2,905,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		20.00000	19,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		11.00000	11,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,841.00000	9,825,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		30.00000	29,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,860.00000	7,843,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		60.00000	60,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,890.00000	5,874,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		119.00000	119,000	23.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,949.00000	3,933,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		264.00000	264,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,094.00000	2,078,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		426.00000	427,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,256.00000	1,241,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		742.00000	746,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		572.00000	560,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,339.00000	1,349,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		169.00000	163,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,210.00000	2,224,000	15.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		40.00000	38,000	15.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		12.00000	11,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,742.00000	9,725,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		31.00000	30,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,761.00000	7,744,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		62.00000	62,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,792.00000	5,776,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		123.00000	123,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,853.00000	3,837,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		276.00000	276,000	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,006.00000	1,990,000	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		449.00000	450,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,179.00000	1,164,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		789.00000	793,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		519.00000	507,000	15.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,418.00000	1,428,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		148.00000	142,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,306.00000	2,320,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		36.00000	34,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		18.00000	18,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,898.00000	8,882,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		42.00000	41,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,922.00000	6,905,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		82.00000	81,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,962.00000	4,945,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		168.00000	168,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,048.00000	3,032,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		415.00000	416,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,295.00000	1,280,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		720.00000	724,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		600.00000	588,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,301.00000	1,310,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		181.00000	174,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,162.00000	2,176,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		42.00000	40,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,135.00000	3,151,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		15.00000	15,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		17.00000	17,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,997.00000	8,981,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		40.00000	39,000	27.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,020.00000	7,003,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		79.00000	78,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,059.00000	5,042,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		162.00000	161,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,142.00000	3,125,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		394.00000	395,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,374.00000	1,359,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		678.00000	681,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		658.00000	645,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,225.00000	1,234,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		205.00000	198,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,066.00000	2,080,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		46.00000	44,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,037.00000	3,052,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		17.00000	16,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		15.00000	14,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,295.00000	9,278,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		36.00000	35,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,316.00000	7,299,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		72.00000	71,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,352.00000	5,335,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		144.00000	144,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,424.00000	3,408,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		340.00000	340,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,620.00000	1,604,000	18.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		572.00000	575,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		852.00000	839,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,031.00000	1,038,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		311.00000	302,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,796.00000	1,809,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		76.00000	73,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,743.00000	2,758,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		23.00000	22,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		14.00000	13,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,444.00000	9,427,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		34.00000	34,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,464.00000	7,448,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		68.00000	68,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,498.00000	5,482,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		136.00000	136,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,566.00000	3,550,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		316.00000	317,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,746.00000	1,731,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		527.00000	529,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		957.00000	943,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		944.00000	950,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		374.00000	364,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,666.00000	1,678,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		96.00000	92,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,596.00000	2,611,000	16.41	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	13/12/2010	Foreign Exchange Future	8.55	Put		26.00000	25,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		20.00000	19,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,750.00000	8,733,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		44.00000	43,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,774.00000	6,757,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		86.00000	85,000	24.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,816.00000	4,799,000	24.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		179.00000	178,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,909.00000	2,892,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,284.00000	3,299,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	13,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		19.00000	18,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,799.00000	8,782,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		43.00000	42,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,823.00000	6,806,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		84.00000	84,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,864.00000	4,848,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		175.00000	175,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,955.00000	2,939,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		437.00000	438,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,217.00000	1,202,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		765.00000	769,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		545.00000	533,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,378.00000	1,388,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		158.00000	152,000	14.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,258.00000	2,272,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		38.00000	36,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,234.00000	3,250,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		14.00000	14,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		19.00000	18,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,849.00000	8,832,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		42.00000	42,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,872.00000	6,856,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		83.00000	82,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,913.00000	4,896,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		171.00000	171,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,001.00000	2,985,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,185.00000	3,200,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		15.00000	14,000	18.26	0.00	0	0.00
AL13	On	04/02/2010	Index Future			254.57800	254.19900			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			325.03600	324.03400			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.98600	300.01300			2,925,583,920.00	972	487.00
ALBI	On	06/05/2010	Index Future			306.19400	305.19800			1,625,890,140.00	531	720.00
ALBI	On	05/08/2010	Index Future			311.60300	310.71500			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.71330	6.74980			12,433,031.60	1,852	16,024.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,050.00000	8,087,000	50.28	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	47.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		6,050.00000	6,087,000	47.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	40.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		4,050.00000	4,087,000	40.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		1.00000	0,000	28.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		2,051.00000	2,087,000	28.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		953.00000	916,000	20.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	20.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,950.00000	1,913,000	27.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,950.00000	2,913,000	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,950.00000	3,913,000	23.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,150.00000	8,187,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,150.00000	6,187,000	47.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,150.00000	4,187,000	40.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	0,000	28.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,151.00000	2,187,000	28.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		855.00000	818,000	20.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	20.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,850.00000	1,813,000	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.54	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	3.90	Call		2,850.00000	2,813,000	33.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	33.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,850.00000	3,813,000	25.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	25.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,200.00000	8,237,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,200.00000	6,237,000	47.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	40.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,200.00000	4,237,000	40.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,200.00000	2,237,000	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		806.00000	770,000	19.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	7,000	19.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,800.00000	1,763,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,800.00000	2,763,000	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,800.00000	3,763,000	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,100.00000	8,137,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,100.00000	6,137,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	40.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,100.00000	4,137,000	40.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	0,000	28.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,101.00000	2,137,000	28.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		904.00000	867,000	20.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	4,000	20.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,900.00000	1,863,000	26.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	26.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,900.00000	2,863,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,900.00000	3,863,000	24.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	24.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,000.00000	8,037,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	47.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,000.00000	6,037,000	47.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	39.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,000.00000	4,037,000	39.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		1.00000	1,000	27.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,001.00000	2,038,000	27.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,002.00000	966,000	20.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	3,000	20.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,000.00000	1,963,000	27.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,000.00000	2,963,000	34.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	34.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.75	Call		4,000.00000	3,963,000	23.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.45	Call		0.00000	0,000	49.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.45	Put		7,700.00000	7,737,000	49.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.45	Call		0.00000	0,000	46.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.45	Put		5,700.00000	5,737,000	46.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.45	Call		0.00000	0,000	38.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.45	Put		3,700.00000	3,737,000	38.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.45	Call		1.00000	1,000	26.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.45	Put		1,701.00000	1,738,000	26.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.45	Call		1,300.00000	1,264,000	22.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.45	Put		0.00000	1,000	22.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.45	Call		2,300.00000	2,263,000	29.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.45	Put		0.00000	0,000	29.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.45	Call		3,300.00000	3,263,000	31.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.45	Put		0.00000	0,000	31.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.45	Call		4,300.00000	4,263,000	22.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.45	Put		0.00000	0,000	22.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	50.20	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.65	Put		7,900.00000	7,937,000	50.20	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.65	Put		5,900.00000	5,937,000	46.89	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	39.38	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.65	Put		3,900.00000	3,937,000	39.38	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	27.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,901.00000	1,938,000	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,101.00000	1,065,000	21.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	2,000	21.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,100.00000	2,063,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,100.00000	3,063,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,100.00000	4,063,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,950.00000	7,987,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,950.00000	5,987,000	47.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	39.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,950.00000	3,987,000	39.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,951.00000	1,988,000	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,052.00000	1,015,000	21.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	21.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,050.00000	2,013,000	27.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,050.00000	3,013,000	34.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	34.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,050.00000	4,013,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	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
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Call		0.00000	0,000	50.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Put		7,850.00000	7,887,000	50.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	46.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Put		5,850.00000	5,887,000	46.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	39.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Put		3,850.00000	3,887,000	39.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Call		1.00000	1,000	26.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,851.00000	1,888,000	26.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,151.00000	1,114,000	21.79	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		1.00000	1,000	21.79	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,150.00000	2,113,000	28.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	28.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,150.00000	3,113,000	33.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,150.00000	4,113,000	22.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	22.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	50.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,800.00000	7,837,000	50.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	46.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,800.00000	5,837,000	46.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	38.77	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,800.00000	3,837,000	38.77	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	26.61	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,801.00000	1,838,000	26.61	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Call		1,201.00000	1,164,000	22.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,200.00000	2,163,000	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,200.00000	3,163,000	33.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,200.00000	4,163,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	49.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,750.00000	7,787,000	49.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,750.00000	5,787,000	46.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	38.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,750.00000	3,787,000	38.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,751.00000	1,788,000	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,251.00000	1,214,000	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,250.00000	2,213,000	29.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	29.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,250.00000	3,213,000	32.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,250.00000	4,213,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	49.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,650.00000	7,687,000	49.80	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	12.40	Call		0.00000	0,000	45.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,650.00000	5,687,000	45.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	37.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,650.00000	3,687,000	37.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	25.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,651.00000	1,688,000	25.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,350.00000	1,314,000	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,350.00000	2,313,000	30.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,350.00000	3,313,000	31.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,350.00000	4,313,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		663.00000	627,000	19.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		13.00000	14,000	19.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		758.00000	721,000	19.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		8.00000	8,000	19.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		710.00000	674,000	19.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		10.00000	11,000	19.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		86.00000	73,000	17.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		286.00000	310,000	17.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		116.00000	100,000	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		216.00000	237,000	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		155.00000	135,000	16.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		155.00000	172,000	16.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		280.00000	250,000	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		80.00000	87,000	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		356.00000	323,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		56.00000	60,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		438.00000	403,000	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		38.00000	40,000	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		525.00000	489,000	18.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		25.00000	26,000	18.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		616.00000	580,000	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		16.00000	17,000	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		570.00000	534,000	18.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		20.00000	21,000	18.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		55.00000	45,000	18.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		405.00000	432,000	18.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		74.00000	62,000	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		324.00000	349,000	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		100.00000	86,000	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		250.00000	273,000	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		135.00000	116,000	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		185.00000	203,000	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		183.00000	157,000	16.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		133.00000	144,000	16.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		246.00000	216,000	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		96.00000	103,000	16.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		317.00000	285,000	17.43	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		67.00000	72,000	17.43	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Call		396.00000	362,000	17.89	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Put		46.00000	49,000	17.89	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Call		481.00000	446,000	18.35	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Put		31.00000	33,000	18.35	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Call		213.00000	185,000	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Put		113.00000	122,000	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.10	Put		8,350.00000	8,387,000	50.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	47.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.10	Put		6,350.00000	6,387,000	47.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	41.17	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.10	Put		4,350.00000	4,387,000	41.17	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.10	Put		2,350.00000	2,387,000	29.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.10	Call		1,650.00000	1,613,000	25.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	25.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.10	Call		2,650.00000	2,613,000	32.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	32.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.10	Call		3,650.00000	3,613,000	27.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	27.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.05	Put		8,300.00000	8,337,000	50.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	47.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,300.00000	6,337,000	47.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	40.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,300.00000	4,337,000	40.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,300.00000	2,337,000	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		64.00000	53,000	18.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		364.00000	390,000	18.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,700.00000	1,663,000	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,700.00000	2,663,000	32.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	32.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,700.00000	3,663,000	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,250.00000	8,287,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,250.00000	6,287,000	47.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	40.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,250.00000	4,287,000	40.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	29.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,250.00000	2,287,000	29.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,750.00000	1,713,000	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,750.00000	2,713,000	32.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,750.00000	3,713,000	26.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	26.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,400.00000	8,437,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	47.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,400.00000	6,437,000	47.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,400.00000	4,437,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	30.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,400.00000	2,437,000	30.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		47.00000	39,000	18.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		447.00000	476,000	18.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,600.00000	1,563,000	24.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,600.00000	2,563,000	31.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,600.00000	3,563,000	28.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	28.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,500.00000	8,537,000	50.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	47.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,500.00000	6,537,000	47.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	41.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,500.00000	4,537,000	41.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	30.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,500.00000	2,537,000	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		34.00000	28,000	19.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		534.00000	565,000	19.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,500.00000	1,463,000	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,500.00000	2,463,000	31.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,500.00000	3,463,000	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.76080	6.79850		16.82	987,076.80	146	431.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,802.00000	7,839,000	37.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,802.00000	5,839,000	31.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	2,000	27.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,804.00000	3,841,000	27.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		30.00000	27,000	25.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,832.00000	1,866,000	25.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		382.00000	357,000	16.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		184.00000	196,000	16.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,207.00000	1,170,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		9.00000	9,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,200.00000	2,162,000	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	1,000	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,199.00000	3,161,000	27.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		1.00000	0,000	27.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,199.00000	4,161,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		1.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	36.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,752.00000	7,789,000	36.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	31.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,752.00000	5,789,000	31.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		2.00000	2,000	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,754.00000	3,791,000	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		31.00000	29,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,783.00000	1,818,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		412.00000	386,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		164.00000	175,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,256.00000	1,219,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		8.00000	8,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,249.00000	2,212,000	24.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	1,000	24.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,249.00000	3,211,000	27.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		1.00000	0,000	27.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,249.00000	4,211,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		1.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	36.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,702.00000	7,739,000	36.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	31.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,702.00000	5,739,000	31.77	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	10.50	Call		2.00000	2,000	27.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,704.00000	3,741,000	27.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		33.00000	30,000	24.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,735.00000	1,769,000	24.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		443.00000	416,000	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		145.00000	155,000	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,306.00000	1,268,000	17.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		8.00000	7,000	17.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,299.00000	2,262,000	24.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,299.00000	3,261,000	26.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	26.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,299.00000	4,261,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		1.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		327.00000	303,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		229.00000	242,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,052.00000	8,089,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,052.00000	6,089,000	32.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	28.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,053.00000	4,090,000	28.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		23.00000	21,000	25.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,075.00000	2,110,000	25.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		258.00000	240,000	17.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		310.00000	329,000	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		965.00000	929,000	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		17.00000	18,000	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,950.00000	1,913,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		2.00000	2,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,949.00000	2,911,000	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,949.00000	3,911,000	23.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,952.00000	7,989,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,952.00000	5,989,000	32.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,953.00000	3,990,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		26.00000	24,000	25.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,978.00000	2,013,000	25.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		302.00000	279,000	16.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		254.00000	268,000	16.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,060.00000	1,023,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		12.00000	12,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,050.00000	2,012,000	23.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	1,000	23.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,049.00000	3,011,000	28.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	28.16	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	14/06/2010	Foreign Exchange Future	2.75	Call		4,049.00000	4,011,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		1.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,102.00000	8,139,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	32.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,102.00000	6,139,000	32.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	28.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,103.00000	4,140,000	28.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		22.00000	19,000	25.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,124.00000	2,158,000	25.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		240.00000	223,000	17.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		342.00000	362,000	17.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		919.00000	884,000	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		21.00000	23,000	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,901.00000	1,863,000	22.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	2,000	22.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,899.00000	2,861,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,899.00000	3,861,000	23.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		1.00000	0,000	23.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,002.00000	8,039,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,002.00000	6,039,000	32.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	28.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,003.00000	4,040,000	28.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		25.00000	22,000	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,027.00000	2,061,000	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		278.00000	259,000	17.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		280.00000	298,000	17.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,012.00000	976,000	16.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		14.00000	15,000	16.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,000.00000	1,963,000	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,999.00000	2,961,000	27.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,999.00000	3,961,000	22.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		1.00000	0,000	22.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,852.00000	7,889,000	37.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,852.00000	5,889,000	32.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	1,000	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,854.00000	3,890,000	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		28.00000	26,000	25.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,880.00000	1,915,000	25.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		354.00000	329,000	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		206.00000	218,000	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,158.00000	1,121,000	16.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		10.00000	10,000	16.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,150.00000	2,112,000	23.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		2.00000	1,000	23.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,149.00000	3,111,000	27.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	27.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,149.00000	4,111,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		1.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,352.00000	8,389,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,352.00000	6,389,000	33.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,353.00000	4,390,000	28.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		15.00000	13,000	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,367.00000	2,402,000	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		167.00000	155,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		519.00000	544,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		701.00000	668,000	16.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		53.00000	57,000	16.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,652.00000	1,614,000	20.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		4.00000	3,000	20.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,649.00000	2,611,000	26.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	26.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,649.00000	3,611,000	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		1.00000	0,000	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	37.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,302.00000	8,339,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,302.00000	6,339,000	33.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	28.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,303.00000	4,340,000	28.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		16.00000	14,000	26.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,318.00000	2,353,000	26.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		179.00000	166,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		481.00000	505,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		743.00000	709,000	16.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		45.00000	48,000	16.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,702.00000	1,664,000	20.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		4.00000	3,000	20.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,699.00000	2,661,000	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,699.00000	3,661,000	24.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		1.00000	0,000	24.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,202.00000	8,239,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	32.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,202.00000	6,239,000	32.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	28.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,203.00000	4,240,000	28.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		19.00000	17,000	26.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,221.00000	2,256,000	26.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		207.00000	193,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		409.00000	432,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		829.00000	795,000	16.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		31.00000	34,000	16.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,801.00000	1,763,000	21.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	2,000	21.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,799.00000	2,761,000	26.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,000	26.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,799.00000	3,761,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		1.00000	0,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,152.00000	8,189,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	32.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,152.00000	6,189,000	32.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	28.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,153.00000	4,190,000	28.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		20.00000	18,000	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,172.00000	2,207,000	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		223.00000	207,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		375.00000	396,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		874.00000	839,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		26.00000	28,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,851.00000	1,813,000	21.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		3.00000	2,000	21.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,849.00000	2,811,000	27.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,849.00000	3,811,000	23.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		1.00000	0,000	23.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,402.00000	8,439,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,402.00000	6,439,000	33.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	28.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,403.00000	4,440,000	28.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		14.00000	12,000	26.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,416.00000	2,451,000	26.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		155.00000	144,000	18.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		557.00000	583,000	18.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		660.00000	628,000	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		62.00000	67,000	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,602.00000	1,565,000	20.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	20.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,599.00000	2,561,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,599.00000	3,561,000	25.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		1.00000	0,000	25.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,252.00000	8,289,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,252.00000	6,289,000	33.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	28.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,253.00000	4,290,000	28.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		17.00000	15,000	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,269.00000	2,304,000	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		193.00000	179,000	18.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		445.00000	468,000	18.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		785.00000	752,000	16.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		37.00000	41,000	16.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,751.00000	1,714,000	21.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	21.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,749.00000	2,711,000	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,749.00000	3,711,000	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,452.00000	8,489,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	33.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,452.00000	6,489,000	33.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	29.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,453.00000	4,490,000	29.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		13.00000	11,000	26.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,465.00000	2,500,000	26.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		145.00000	134,000	19.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		597.00000	623,000	19.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		621.00000	590,000	16.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		73.00000	79,000	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,553.00000	1,515,000	19.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	4,000	19.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,549.00000	2,511,000	25.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	25.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,549.00000	3,511,000	25.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	25.37	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.80330	6.83940		17.12	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		341.00000	325,000	17.51	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		409.00000	429,000	17.51	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			131.79200	131.52100			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			134.07500	133.79400			0.00	0	0.00
GOVI On	04/02/2010	GOVI			302.58800	301.63500		5.37	823,039,360.00	272	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		1,337.00000	1,337,000	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		24,987.00000	15,457,000	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			307.82900	306.84700		6.80	837,294,880.00	272	272.00
GOVI On	06/05/2010	GOVI	309.80	Call		29,969.00000	33,400,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		59,499.00000	53,110,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.53200	312.53400		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		44,969.00000	48,896,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		75,629.00000	69,576,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/02/2010	Index Future			357.91000	358.20100			1,506,801,100.00	421	5.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	06/05/2010	Index Future			364.38000	364.38100			1,559,546,400.00	428	428.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.13000	7.15000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.04800	7.03000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.94600	6.94000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.90900	6.91000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.89200	6.90000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.89200	6.90000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.94800	6.95000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.12400	7.14000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 16/03/2011	Jibar Tradeable Future			7.38300	7.42000			0.00	0	0.00
JIBAR F	On 15/06/2011	Jibar Tradeable Future			7.76500	7.78000			0.00	0	5,000.00
JIBAR F	On 21/09/2011	Jibar Tradeable Future			8.18300	8.19000			0.00	0	0.00
JIBAR F	On 21/12/2011	Jibar Tradeable Future			8.35900	8.40000			0.00	0	5,000.00
JN02	On 04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On 04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On 04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On 26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On 31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On 04/02/2010	Index Future			292.03100	291.02400			0.00	0	3.00
OTH1	On 06/05/2010	Index Future			297.08800	296.05400			0.00	0	0.00
R155	On 04/02/2010	Bond Future			7.50100	7.58600		1.50	0.00	0	31.00
R155	On 04/02/2010	Bond Future	7.50	Call		37.00000	61,000	1.49	0.00	0	0.00
R155	On 04/02/2010	Bond Future	7.50	Put		168.00000	63,000	1.49	0.00	0	0.00
R157	On 04/02/2010	Bond Future			8.34500	8.38600		5.00	909,750,122.00	7,100	4,937.00
R157	On 04/02/2010	Bond Future	7.75	Call		0.00000	0,000	4.86	0.00	0	0.00
R157	On 04/02/2010	Bond Future	7.75	Put		3,239.00000	3,033,000	4.86	0.00	0	0.00
R157	On 06/05/2010	Bond Future			8.43200	8.45800		5.00	876,939,886.00	7,100	5,501.00
R157	On 06/05/2010	Bond Future	8.50	Call		1,354.00000	1,402,000	4.94	0.00	0	0.00
R157	On 06/05/2010	Bond Future	8.50	Put		1,153.00000	1,076,000	4.94	0.00	0	0.00
R157	On 05/08/2010	Bond Future			8.49900	8.50400		5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.75	Call		2,407.00000	2,407,000	5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,287.00000	1,264,000	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.12300	9.16400		11.25	3,405,307,328.85	30,093	10,031.00
R186	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	10.78	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,937.00000	8,557,000	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.18300	9.21700		11.25	3,465,544,486.95	30,093	10,031.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,757.00000	1,842,000	11.08	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,759.00000	3,534,000	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.23300	9.25800		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,662.00000	3,749,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,734.00000	3,596,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,795.00000	1,841,000	11.27	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		6,506.00000	6,327,000	11.27	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,298.00000	6,427,000	12.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		2,005.00000	1,909,000	12.01	0.00	0	1,300.00
R201	On	04/02/2010	Bond Future			8.41400	8.46500		5.00	49,816,263.60	486	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.82	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,901.00000	3,699,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.49900	8.53600		4.75	50,697,109.44	486	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		935.00000	988,000	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,071.00000	984,000	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.56600	8.58000		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,272.00000	2,296,000	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		778.00000	752,000	4.84	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	04/02/2010	Bond Future			8.97500	9.02600		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		4,480.00000	4,210,000	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.05700	9.09800		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,232.00000	1,307,000	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,736.00000	1,600,000	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.12600	9.15200		7.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,257.00000	2,313,000	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,770.00000	1,696,000	7.11	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.00400	9.04500		8.25	147,501,304.00	1,552	2,655.00
R204	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,038.00000	4,801,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		277.00000	267,000	8.10	26,700.00	100	0.00
R204	On	04/02/2010	Bond Future	9.00	Put		537.00000	290,000	8.10	58,000.00	200	0.00
R204	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,210.00000	2,973,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.08100	9.11200		8.25	150,108,462.24	1,552	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,316.00000	1,371,000	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,949.00000	1,830,000	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.14600	9.16400		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,492.00000	2,528,000	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,020.00000	1,957,000	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.45500	8.51600		4.25	0.00	0	2.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,336.00000	3,139,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.56200	8.60700		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,097.00000	1,165,000	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		664.00000	596,000	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.65200	8.67100		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,644.00000	1,670,000	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		712.00000	684,000	4.04	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.14400	9.19500		9.25	52,980,930.00	600	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	8.85	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,801.00000	5,500,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.22100	9.26300		9.25	53,916,744.00	600	600.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,637.00000	1,735,000	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,712.00000	1,567,000	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.28700	9.31800		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,918.00000	3,003,000	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,896.00000	1,805,000	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.15400	9.19400		9.75	1,288,966,348.80	15,012	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,374.00000	4,130,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22200	9.25500		10.25	1,260,730,878.48	15,012	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,719.00000	1,794,000	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,749.00000	1,626,000	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.28000	9.30200		10.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/08/2010	Bond Future	9.50	Call		3,111.00000	3,168,000	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,954.00000	1,881,000	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.01200	9.06300		14.00	174,567,331.12	2,338	3,379.00
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		13,746.00000	13,356,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,597.00000	6,987,000	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		0.00000	0,000	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.05600	9.10100		14.50	170,280,888.68	2,338	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		558.00000	605,000	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,354.00000	5,059,000	14.03	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.09100	9.12900		14.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,821.00000	1,906,000	14.24	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,769.00000	4,567,000	14.24	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.85600	297.91400			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.03100	303.06200			0.00	0	0.00

Total for Derivatives : **21,385,565,375.86** **124,096** **904,545.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.45000	7.53500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.34000	8.38000			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	21/12/2026	Spot Bond			9.13000	9.16500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.41000	8.46000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.97000	9.01000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.00000	9.04000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.45000	8.51000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.15000	9.19000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.15000	9.19000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.02500	9.07000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									21,385,565,375.86	124,096	904,545.00	