



# Daily MTM Report

Daily summary for: 26/01/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 15/03/2010 Foreign Exchange Future			7.68460	7.63510		18.12	36,248,258.20	4,717	277,319.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,865.00000	8,815,000	46.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	44.37	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,865.00000	6,815,000	44.37	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,615.00000	8,565,000	46.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	43.98	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,615.00000	6,565,000	43.98	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		48.00000	54,000	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		663.00000	619,000	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		448.00000	486,000	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		63.00000	51,000	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,386.00000	1,435,000	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		1.00000	0,000	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,385.00000	2,435,000	27.33	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	5.25	Put		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,385.00000	3,435,000	25.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,365.00000	8,315,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		658.00000	702,000	18.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		23.00000	17,000	18.30	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,636.00000	1,685,000	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,635.00000	2,685,000	28.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,635.00000	3,685,000	23.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,415.00000	8,365,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,415.00000	6,365,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,585.00000	3,635,000	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,515.00000	8,465,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,515.00000	4,465,000	35.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		528.00000	569,000	18.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		43.00000	34,000	18.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,486.00000	1,535,000	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,485.00000	3,535,000	24.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,815.00000	8,765,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,815.00000	6,765,000	44.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,015.00000	8,965,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,015.00000	6,965,000	44.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		19.00000	21,000	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,034.00000	986,000	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,985.00000	2,035,000	26.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,985.00000	3,035,000	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,965.00000	8,915,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,965.00000	6,915,000	44.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,915.00000	8,865,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	44.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,915.00000	6,865,000	44.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,715.00000	8,665,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,715.00000	6,665,000	44.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,765.00000	8,715,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,765.00000	6,715,000	44.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,665.00000	8,615,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,665.00000	6,615,000	44.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,336.00000	1,386,000	21.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	21.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,335.00000	2,385,000	27.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,335.00000	3,385,000	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,565.00000	8,515,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,565.00000	6,515,000	43.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,465.00000	8,415,000	46.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,465.00000	6,415,000	43.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,965.00000	4,915,000	37.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,535.00000	3,585,000	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		54.00000	61,000	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		619.00000	576,000	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		487.00000	527,000	18.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		52.00000	42,000	18.25	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,436.00000	1,485,000	22.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,435.00000	2,485,000	27.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,435.00000	3,485,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		38.00000	42,000	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		753.00000	707,000	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		373.00000	409,000	18.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		88.00000	74,000	18.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,287.00000	1,336,000	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		2.00000	1,000	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,285.00000	2,335,000	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,285.00000	3,335,000	26.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,039.00000	1,087,000	19.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		4.00000	2,000	19.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,035.00000	2,085,000	26.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,035.00000	3,085,000	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		305.00000	338,000	18.19	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		120.00000	103,000	18.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,187.00000	1,236,000	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		2.00000	1,000	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,185.00000	2,235,000	26.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,185.00000	3,235,000	26.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		34.00000	38,000	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		799.00000	753,000	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		338.00000	372,000	18.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		103.00000	87,000	18.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,235.00000	2,285,000	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,235.00000	3,285,000	26.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,138.00000	1,186,000	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		3.00000	1,000	19.91	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	5.50	Call		2,135.00000	2,185,000	26.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,135.00000	3,185,000	27.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,415.00000	5,365,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,088.00000	1,137,000	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		3.00000	2,000	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,085.00000	2,135,000	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,085.00000	3,135,000	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,565.00000	4,515,000	35.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		17.00000	19,000	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,082.00000	1,034,000	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		172.00000	194,000	18.12	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		237.00000	209,000	18.12	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		941.00000	988,000	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		6.00000	3,000	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,935.00000	1,985,000	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,935.00000	2,985,000	28.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		153.00000	174,000	18.34	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	239,000	18.34	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		892.00000	939,000	18.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		7.00000	4,000	18.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,885.00000	1,935,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,885.00000	2,935,000	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		8.00000	8,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,423.00000	1,373,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		614.00000	657,000	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		29.00000	22,000	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,586.00000	1,635,000	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,585.00000	2,635,000	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		122.00000	138,000	18.78	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		337.00000	303,000	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		797.00000	843,000	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		12.00000	8,000	18.34	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,785.00000	1,835,000	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,785.00000	2,835,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		11.00000	12,000	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,276.00000	1,227,000	23.34	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		750.00000	795,000	18.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		15.00000	10,000	18.33	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,735.00000	1,785,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		704.00000	748,000	18.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		19.00000	13,000	18.32	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,685.00000	1,735,000	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,685.00000	2,735,000	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	40.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,465.00000	5,415,000	40.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,465.00000	4,415,000	35.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		571.00000	612,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		36.00000	27,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,536.00000	1,585,000	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,535.00000	2,585,000	27.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,365.00000	4,315,000	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		409.00000	447,000	18.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		74.00000	62,000	18.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.79	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	15.40	Put		7,765.00000	7,715,000	45.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,237.00000	1,286,000	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		2.00000	1,000	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,735.00000	2,785,000	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,235.00000	4,285,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,015.00000	7,965,000	46.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	38.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,015.00000	4,965,000	38.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		989.00000	1,038,000	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		4.00000	3,000	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,485.00000	2,535,000	27.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,985.00000	4,035,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		274.00000	305,000	18.18	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		139.00000	120,000	18.18	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		7.00000	7,000	24.42	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,522.00000	1,472,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,615.00000	4,565,000	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		244.00000	275,000	18.16	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		159.00000	140,000	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		217.00000	246,000	18.15	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		182.00000	161,000	18.15	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3.00000	3,000	26.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,918.00000	1,868,000	26.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		4.00000	4,000	25.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,819.00000	1,769,000	25.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		192.00000	219,000	18.14	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		207.00000	184,000	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		109.00000	123,000	18.99	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		374.00000	338,000	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,815.00000	4,765,000	37.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		77.00000	87,000	19.64	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		492.00000	452,000	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	38.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,065.00000	5,015,000	38.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		43.00000	48,000	20.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		708.00000	663,000	20.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,715.00000	4,665,000	36.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3.00000	3,000	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,018.00000	1,968,000	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		97.00000	110,000	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		412.00000	375,000	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,765.00000	4,715,000	36.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		86.00000	98,000	19.43	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		451.00000	413,000	19.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		61.00000	68,000	20.08	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		576.00000	533,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,865.00000	4,815,000	37.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,466.00000	2,416,000	28.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,366.00000	2,316,000	27.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2.00000	2,000	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,267.00000	2,217,000	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		68.00000	77,000	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		533.00000	492,000	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	39.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,265.00000	5,215,000	39.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,566.00000	2,516,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		27.00000	30,000	21.60	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		892.00000	845,000	21.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,215.00000	5,165,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		30.00000	33,000	21.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		845.00000	798,000	21.38	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	12.95	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,315.00000	5,265,000	39.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		24.00000	26,000	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		939.00000	891,000	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,365.00000	5,315,000	39.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,766.00000	2,716,000	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,666.00000	2,616,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		21.00000	23,000	22.03	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		986.00000	938,000	22.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,515.00000	5,465,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		15.00000	16,000	22.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,130.00000	1,081,000	22.68	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		6,015.00000	5,965,000	42.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		9.00000	9,000	23.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,374.00000	1,324,000	23.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	40.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,615.00000	5,565,000	40.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,915.00000	2,865,000	29.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		12.00000	13,000	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	8.85	Put		1,227.00000	1,178,000	23.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	42.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,965.00000	5,915,000	42.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	41.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,715.00000	5,665,000	41.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,015.00000	2,965,000	29.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		10.00000	11,000	23.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,325.00000	1,276,000	23.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	40.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,565.00000	5,515,000	40.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,865.00000	2,815,000	29.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		14.00000	15,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,179.00000	1,130,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	42.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,865.00000	5,815,000	42.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		5.00000	5,000	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,670.00000	1,620,000	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		4.00000	4,000	25.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,769.00000	1,719,000	25.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,165.00000	6,115,000	43.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3.00000	3,000	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,968.00000	1,918,000	26.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,365.00000	6,315,000	43.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,265.00000	4,215,000	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2.00000	2,000	27.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,167.00000	2,117,000	27.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,515.00000	6,465,000	43.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,415.00000	4,365,000	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,315.00000	4,265,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,265.00000	6,215,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,165.00000	4,115,000	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,065.00000	4,015,000	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2.00000	2,000	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,067.00000	2,017,000	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,315.00000	6,265,000	43.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,215.00000	4,165,000	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	33.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,115.00000	4,065,000	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,015.00000	3,965,000	33.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,915.00000	3,865,000	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	41.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,665.00000	5,615,000	41.17	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		2,965.00000	2,915,000	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		7.00000	8,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,472.00000	1,423,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	41.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,765.00000	5,715,000	41.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,265.00000	3,215,000	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,165.00000	3,115,000	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,065.00000	3,015,000	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		6.00000	6,000	24.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,571.00000	1,521,000	24.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	41.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,815.00000	5,765,000	41.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,115.00000	3,065,000	30.29	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	9.25	Call		6.00000	6,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,621.00000	1,571,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	42.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,915.00000	5,865,000	42.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,815.00000	3,765,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,715.00000	3,665,000	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,615.00000	3,565,000	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,515.00000	3,465,000	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.28	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,415.00000	3,365,000	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	30.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,315.00000	3,265,000	30.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,215.00000	3,165,000	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		5.00000	5,000	25.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,720.00000	1,670,000	25.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,065.00000	6,015,000	43.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,965.00000	3,915,000	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,865.00000	3,815,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,765.00000	3,715,000	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,665.00000	3,615,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,565.00000	3,515,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,465.00000	3,415,000	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		4.00000	3,000	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,869.00000	1,818,000	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,915.00000	4,865,000	37.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	29.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,816.00000	2,766,000	29.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	28.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,716.00000	2,666,000	28.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,616.00000	2,566,000	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,516.00000	2,466,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	27.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,416.00000	2,366,000	27.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	27.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,316.00000	2,266,000	27.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2.00000	2,000	26.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,117.00000	2,067,000	26.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.33	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,665.00000	4,615,000	36.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2.00000	2,000	27.31	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,217.00000	2,167,000	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,805.00000	3,755,000	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,365.00000	3,315,000	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,965.00000	7,915,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,035.00000	4,085,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,915.00000	7,865,000	46.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,085.00000	4,135,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,065.00000	8,015,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,935.00000	3,985,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,165.00000	8,115,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		137.00000	155,000	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	7.80	Put		302.00000	270,000	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		844.00000	891,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		9.00000	6,000	18.35	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,835.00000	1,885,000	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,835.00000	2,885,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,835.00000	3,885,000	21.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,215.00000	8,165,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	43.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,215.00000	6,165,000	43.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,785.00000	3,835,000	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,265.00000	8,215,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,735.00000	3,785,000	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,815.00000	7,765,000	45.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,185.00000	4,235,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,865.00000	7,815,000	45.95	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	3.50	Call		4,135.00000	4,185,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,115.00000	8,065,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,115.00000	6,065,000	43.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,885.00000	3,935,000	21.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,315.00000	8,265,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,685.00000	3,735,000	22.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.81990	7.76910		18.37	390,995.00	50	39,106.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		172.00000	185,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		803.00000	765,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,381.00000	8,330,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,381.00000	6,330,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,619.00000	3,670,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,431.00000	8,380,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,431.00000	6,380,000	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
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,569.00000	3,620,000	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,531.00000	8,480,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,831.00000	8,780,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,031.00000	8,980,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,031.00000	6,980,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		18.00000	19,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,049.00000	2,999,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,981.00000	8,930,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,981.00000	6,930,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		19.00000	20,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,000.00000	2,950,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,023.00000	2,073,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		4.00000	3,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,020.00000	3,070,000	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,931.00000	8,880,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,931.00000	6,880,000	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,731.00000	8,680,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,781.00000	8,730,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,681.00000	8,630,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,681.00000	6,630,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		518.00000	552,000	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		199.00000	182,000	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,336.00000	1,385,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		17.00000	15,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,321.00000	2,372,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,319.00000	3,370,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,581.00000	8,530,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,581.00000	6,530,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,433.00000	1,482,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		14.00000	12,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,421.00000	2,472,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	24.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,419.00000	3,470,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,481.00000	8,430,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		649.00000	687,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		130.00000	117,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,531.00000	1,580,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		12.00000	10,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,519.00000	3,570,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,531.00000	6,480,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,033.00000	4,982,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		192.00000	207,000	20.28	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		723.00000	687,000	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		614.00000	651,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		145.00000	131,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,482.00000	1,531,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		13.00000	11,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,471.00000	2,521,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		2.00000	1,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,469.00000	3,520,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		163.00000	176,000	20.85	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	14/06/2010	Foreign Exchange Future	8.45	Put		844.00000	806,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		119.00000	128,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,100.00000	1,058,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,831.00000	6,780,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,781.00000	6,730,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		10.00000	10,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,791.00000	3,740,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,731.00000	6,680,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		125.00000	135,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,056.00000	1,015,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,098.00000	1,146,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		29.00000	26,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,073.00000	2,123,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		4.00000	3,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,070.00000	3,120,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		154.00000	166,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		885.00000	846,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		488.00000	522,000	17.93	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		219.00000	202,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,272.00000	2,322,000	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		3.00000	2,000	23.23	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	4.50	Call		3,269.00000	3,320,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	2,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,283.00000	5,232,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		6.00000	6,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,287.00000	4,236,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		15.00000	15,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,296.00000	3,245,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		146.00000	158,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		927.00000	888,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		460.00000	492,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		241.00000	222,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,240.00000	1,289,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		21.00000	19,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,222.00000	2,272,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		3.00000	2,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,219.00000	3,270,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	2,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,332.00000	5,282,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		5.00000	6,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,336.00000	4,286,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		14.00000	15,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,345.00000	3,295,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		139.00000	150,000	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	14/06/2010	Foreign Exchange Future	8.60	Put		970.00000	930,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,192.00000	1,241,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		23.00000	21,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,172.00000	2,223,000	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		3.00000	3,000	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,169.00000	3,220,000	27.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,382.00000	5,331,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		14.00000	14,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,395.00000	3,344,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		132.00000	142,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,013.00000	972,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,145.00000	1,193,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		26.00000	23,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,123.00000	2,173,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		4.00000	3,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,120.00000	3,170,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,532.00000	5,481,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		4.00000	4,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,535.00000	4,484,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		12.00000	13,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,543.00000	3,493,000	29.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		113.00000	122,000	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,144.00000	1,102,000	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		338.00000	363,000	18.37	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		369.00000	343,000	18.37	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,006.00000	1,052,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		37.00000	32,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,974.00000	2,024,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		5.00000	4,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,970.00000	3,020,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		319.00000	343,000	18.56	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		400.00000	373,000	18.56	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		963.00000	1,007,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		44.00000	37,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,924.00000	1,974,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		5.00000	4,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,920.00000	2,970,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,632.00000	5,581,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		11.00000	12,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,642.00000	3,592,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		102.00000	110,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,233.00000	1,190,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		301.00000	324,000	18.75	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		432.00000	404,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		920.00000	964,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		51.00000	44,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,875.00000	1,925,000	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		6.00000	5,000	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,870.00000	2,921,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,732.00000	5,681,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		10.00000	11,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,741.00000	3,691,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,932.00000	5,881,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	3,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,933.00000	4,883,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		9.00000	9,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,940.00000	3,889,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		20.00000	21,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,951.00000	2,901,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,882.00000	5,831,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	3,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,884.00000	4,833,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		9.00000	9,000	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,890.00000	3,839,000	29.85	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	14/06/2010	Foreign Exchange Future	7.15	Call		721.00000	761,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		102.00000	91,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,629.00000	1,678,000	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		10.00000	8,000	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,620.00000	2,671,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,832.00000	5,781,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		10.00000	10,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,841.00000	3,790,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		22.00000	23,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,853.00000	2,803,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		85.00000	91,000	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,416.00000	1,371,000	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		240.00000	258,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		571.00000	538,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		759.00000	799,000	17.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		90.00000	79,000	17.33	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,678.00000	1,727,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		9.00000	7,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,670.00000	2,721,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,682.00000	5,631,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		11.00000	11,000	29.44	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	11.45	Put		3,692.00000	3,641,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		284.00000	306,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		465.00000	436,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		878.00000	922,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		59.00000	52,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,825.00000	1,875,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		6.00000	5,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,820.00000	2,871,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,582.00000	5,531,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		4.00000	4,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,585.00000	4,534,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		12.00000	12,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,593.00000	3,542,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		97.00000	105,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,278.00000	1,235,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		107.00000	116,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,188.00000	1,146,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	2,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,233.00000	5,182,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		6.00000	7,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,237.00000	4,187,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		93.00000	100,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,324.00000	1,280,000	22.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		837.00000	880,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		68.00000	60,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,776.00000	1,826,000	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		7.00000	6,000	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,432.00000	5,381,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		13.00000	14,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,444.00000	3,394,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		77.00000	83,000	23.70	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,508.00000	1,463,000	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		684.00000	723,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		115.00000	103,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,580.00000	1,629,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		11.00000	9,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,571.00000	2,621,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		8.00000	8,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,089.00000	4,038,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		74.00000	79,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,555.00000	1,509,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		89.00000	96,000	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,370.00000	1,326,000	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		581.00000	617,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		162.00000	147,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.93	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	14/06/2010	Foreign Exchange Future	15.50	Put		7,731.00000	7,680,000	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	1,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,231.00000	6,181,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	3,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,734.00000	4,683,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		15.00000	16,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,246.00000	3,196,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,288.00000	1,337,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		19.00000	17,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,770.00000	2,821,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,269.00000	4,320,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,981.00000	7,930,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,481.00000	6,430,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		13.00000	13,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,494.00000	3,443,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		202.00000	218,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		683.00000	648,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,050.00000	1,098,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		31.00000	28,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,521.00000	2,571,000	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	24.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,019.00000	4,070,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		71.00000	76,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,602.00000	1,556,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		433.00000	464,000	18.08	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		264.00000	244,000	18.08	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		4.00000	5,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,485.00000	4,435,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		7.00000	7,000	30.17	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,138.00000	4,087,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		81.00000	87,000	23.51	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,462.00000	1,417,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		68.00000	73,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,649.00000	1,603,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		407.00000	437,000	18.15	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		288.00000	267,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		5.00000	5,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,436.00000	4,385,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		55.00000	59,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,886.00000	1,839,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		60.00000	64,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,791.00000	1,744,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		382.00000	411,000	18.23	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		313.00000	291,000	18.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		53.00000	57,000	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,934.00000	1,887,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		57.00000	61,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,838.00000	1,791,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		62.00000	67,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,743.00000	1,697,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		358.00000	387,000	18.30	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		339.00000	317,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	3,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,784.00000	4,733,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		227.00000	244,000	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		608.00000	574,000	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	2,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,983.00000	4,932,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		21.00000	22,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,902.00000	2,852,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		23.00000	24,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,804.00000	2,754,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		25.00000	27,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,706.00000	2,657,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		181.00000	196,000	20.47	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		762.00000	726,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	3,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,834.00000	4,783,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		24.00000	25,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,755.00000	2,705,000	27.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		26.00000	28,000	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,657.00000	2,608,000	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		214.00000	231,000	19.90	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		645.00000	611,000	19.90	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		3.00000	4,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,684.00000	4,634,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		27.00000	29,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,608.00000	2,559,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		30.00000	32,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,511.00000	2,462,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		33.00000	36,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,414.00000	2,366,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		36.00000	39,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,317.00000	2,269,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		40.00000	43,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,221.00000	2,173,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		44.00000	48,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,125.00000	2,078,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		49.00000	52,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,030.00000	1,982,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		254.00000	273,000	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		535.00000	503,000	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		5.00000	5,000	30.16	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,386.00000	4,335,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		65.00000	70,000	24.47	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		1,696.00000	1,650,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		4.00000	4,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,635.00000	4,584,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		29.00000	31,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,560.00000	2,511,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		31.00000	34,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,462.00000	2,414,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		35.00000	37,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,366.00000	2,317,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		42.00000	46,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,173.00000	2,126,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		47.00000	51,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,078.00000	2,031,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		51.00000	55,000	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,982.00000	1,935,000	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		269.00000	289,000	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		500.00000	469,000	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		38.00000	41,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,269.00000	2,221,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,931.00000	7,880,000	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,069.00000	4,120,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,982.00000	5,931,000	30.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		9.00000	9,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,990.00000	3,939,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,031.00000	7,980,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,032.00000	5,981,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		8.00000	8,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,039.00000	3,988,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,969.00000	4,020,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,181.00000	8,130,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,181.00000	6,131,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		7.00000	7,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,188.00000	4,137,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,819.00000	3,870,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,081.00000	8,030,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,082.00000	6,031,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,919.00000	3,970,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,731.00000	9,680,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,131.00000	8,080,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,132.00000	6,081,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,869.00000	3,920,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,231.00000	8,180,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,769.00000	3,820,000	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,281.00000	8,230,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	1,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,281.00000	6,231,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		798.00000	839,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		79.00000	69,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,727.00000	1,776,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		8.00000	6,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,720.00000	2,771,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,719.00000	3,770,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,831.00000	7,780,000	33.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,169.00000	4,220,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,881.00000	7,830,000	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,119.00000	4,170,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,331.00000	8,280,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,331.00000	6,280,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,669.00000	3,720,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.95560	7.90420		18.70	795,560.00	100	6,211.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,947.00000	7,895,000	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		13.00000	13,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,959.00000	5,907,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		38.00000	40,000	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,984.00000	3,934,000	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		113.00000	120,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,059.00000	2,014,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,129.00000	1,174,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		75.00000	68,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,064.00000	2,114,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		10.00000	8,000	19.35	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,057.00000	3,108,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		3.00000	2,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,055.00000	4,106,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	2,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,897.00000	7,846,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		13.00000	14,000	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,909.00000	5,858,000	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		39.00000	41,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,935.00000	3,885,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		117.00000	123,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,013.00000	1,967,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		512.00000	542,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		408.00000	386,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,172.00000	1,218,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		68.00000	62,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,114.00000	2,164,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		10.00000	8,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,106.00000	3,158,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,105.00000	4,156,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		490.00000	518,000	18.53	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		436.00000	412,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,997.00000	7,945,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		13.00000	13,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,009.00000	5,957,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		37.00000	39,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,033.00000	3,983,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		110.00000	116,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,106.00000	2,060,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		468.00000	495,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		464.00000	439,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,086.00000	1,131,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		82.00000	75,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,015.00000	2,065,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		11.00000	9,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,007.00000	3,058,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		3.00000	2,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,005.00000	4,056,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,047.00000	7,995,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		12.00000	13,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,058.00000	6,007,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		36.00000	38,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,082.00000	4,032,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		107.00000	113,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,153.00000	2,107,000	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		448.00000	473,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		494.00000	467,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,046.00000	1,088,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		92.00000	82,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,966.00000	2,016,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		12.00000	10,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,957.00000	3,008,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		3.00000	2,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,955.00000	4,006,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,147.00000	8,095,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		11.00000	12,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,157.00000	6,106,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		34.00000	36,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,180.00000	4,130,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		100.00000	106,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,246.00000	2,200,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		412.00000	436,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		558.00000	530,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		969.00000	1,010,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		115.00000	104,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,869.00000	1,918,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		15.00000	12,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,857.00000	2,908,000	23.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		3.00000	2,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,855.00000	3,906,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,197.00000	8,145,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		10.00000	11,000	31.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,206.00000	6,155,000	31.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		33.00000	35,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,229.00000	4,179,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		97.00000	103,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,293.00000	2,247,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		395.00000	418,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		591.00000	562,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		932.00000	972,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		128.00000	116,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,821.00000	1,870,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		17.00000	14,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,808.00000	2,859,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		4.00000	3,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,805.00000	3,856,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,247.00000	8,195,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		10.00000	10,000	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,256.00000	6,204,000	31.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		32.00000	34,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,278.00000	4,228,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		94.00000	99,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,340.00000	2,293,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		379.00000	401,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		625.00000	595,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		896.00000	935,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		142.00000	129,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,773.00000	1,822,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		19.00000	16,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,758.00000	2,809,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		4.00000	3,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,755.00000	3,806,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,397.00000	8,345,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		8.00000	9,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,404.00000	6,353,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		29.00000	31,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,425.00000	4,375,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		85.00000	90,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,481.00000	2,434,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		793.00000	829,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		189.00000	173,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,630.00000	1,678,000	18.17	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	13/09/2010	Foreign Exchange Future	6.30	Put		26.00000	22,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,609.00000	2,660,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		5.00000	4,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,605.00000	3,657,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,347.00000	8,295,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		9.00000	9,000	31.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,355.00000	6,303,000	31.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		30.00000	32,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,376.00000	4,326,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		88.00000	93,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,434.00000	2,387,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		349.00000	370,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		695.00000	664,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		826.00000	864,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		172.00000	158,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,678.00000	1,726,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		24.00000	20,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,659.00000	2,709,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		5.00000	3,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,655.00000	3,706,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,497.00000	8,445,000	29.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		7.00000	8,000	31.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,503.00000	6,452,000	31.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		28.00000	29,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,524.00000	4,473,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		80.00000	85,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,576.00000	2,529,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		309.00000	328,000	20.10	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		805.00000	772,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		729.00000	764,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		225.00000	208,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,536.00000	1,584,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		32.00000	28,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,510.00000	2,560,000	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		6.00000	4,000	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,505.00000	3,557,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		336.00000	355,000	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		732.00000	699,000	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,798.00000	7,746,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		14.00000	14,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,810.00000	5,758,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		40.00000	43,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,836.00000	3,787,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		124.00000	131,000	24.14	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	13/09/2010	Foreign Exchange Future	9.70	Put		1,920.00000	1,875,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		561.00000	591,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		357.00000	335,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,261.00000	1,307,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		57.00000	51,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,212.00000	2,263,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		8.00000	7,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,206.00000	3,257,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	1,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,204.00000	4,256,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	2,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,847.00000	7,796,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		14.00000	14,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,860.00000	5,808,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		40.00000	42,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,886.00000	3,836,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		120.00000	127,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,966.00000	1,921,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		536.00000	566,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		382.00000	360,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,217.00000	1,262,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		63.00000	56,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,163.00000	2,213,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		9.00000	7,000	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	4.75	Call		3,156.00000	3,207,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	1,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,154.00000	4,206,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,097.00000	8,045,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		11.00000	12,000	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,107.00000	6,056,000	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		35.00000	37,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,131.00000	4,081,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		103.00000	109,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,199.00000	2,153,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		430.00000	454,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		526.00000	498,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,007.00000	1,048,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		103.00000	92,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,918.00000	1,967,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		14.00000	11,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,907.00000	2,958,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,905.00000	3,956,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,297.00000	8,245,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		9.00000	10,000	31.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,305.00000	6,254,000	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		31.00000	33,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,327.00000	4,277,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		91.00000	96,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,387.00000	2,340,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		364.00000	385,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		660.00000	629,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		861.00000	899,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		157.00000	143,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,725.00000	1,774,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		21.00000	18,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,708.00000	2,759,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		4.00000	3,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,705.00000	3,756,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,447.00000	8,395,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		8.00000	8,000	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,454.00000	6,402,000	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		28.00000	30,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,474.00000	4,424,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		83.00000	88,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,529.00000	2,482,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		322.00000	341,000	19.95	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		768.00000	735,000	19.95	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	13/09/2010	Foreign Exchange Future	7.35	Call		760.00000	796,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		206.00000	190,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,583.00000	1,631,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		29.00000	25,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,559.00000	2,610,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		5.00000	4,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,555.00000	3,607,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		159.00000	169,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,555.00000	1,513,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		176.00000	187,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,422.00000	1,381,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		921.00000	885,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		275.00000	291,000	20.57	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,041.00000	1,003,000	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		245.00000	259,000	21.03	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.09150	8.04020		18.93	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		18.00000	18,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,928.00000	7,877,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		37.00000	38,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,947.00000	5,897,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		77.00000	80,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,987.00000	3,939,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		184.00000	192,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,094.00000	2,051,000	23.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		604.00000	632,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		514.00000	491,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,208.00000	1,251,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		118.00000	110,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,108.00000	2,158,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		18.00000	17,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,096.00000	3,147,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		6.00000	6,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,091.00000	4,142,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		404.00000	423,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		914.00000	882,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		18.00000	18,000	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,978.00000	7,927,000	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		36.00000	38,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,996.00000	5,947,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		76.00000	79,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,036.00000	3,988,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		180.00000	188,000	23.99	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,140.00000	2,097,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,168.00000	1,210,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		128.00000	119,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,058.00000	2,109,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		18.00000	18,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,047.00000	3,097,000	22.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		7.00000	6,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,041.00000	4,093,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	2,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		17.00000	18,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,027.00000	7,977,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		36.00000	37,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,046.00000	5,996,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		74.00000	77,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,084.00000	4,036,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		175.00000	183,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,185.00000	2,142,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		562.00000	589,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		572.00000	548,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,128.00000	1,171,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		138.00000	130,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,009.00000	2,060,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		19.00000	19,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,997.00000	3,048,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		7.00000	7,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,992.00000	4,043,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	2,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		17.00000	18,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,077.00000	8,027,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		35.00000	37,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,095.00000	6,046,000	31.53	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	13/12/2010	Foreign Exchange Future	12.10	Call		73.00000	76,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,133.00000	4,085,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		171.00000	179,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,231.00000	2,188,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		544.00000	568,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		604.00000	577,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,092.00000	1,131,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		152.00000	140,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,962.00000	2,011,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		22.00000	20,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,947.00000	2,998,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		7.00000	7,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,942.00000	3,993,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	2,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		583.00000	610,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		543.00000	519,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		16.00000	17,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,126.00000	8,076,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		35.00000	36,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,145.00000	6,095,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		71.00000	74,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,181.00000	4,133,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		167.00000	174,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,277.00000	2,233,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		526.00000	550,000	19.06	0.00	0	4,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		636.00000	609,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,057.00000	1,095,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		167.00000	154,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,914.00000	1,964,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		24.00000	23,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,898.00000	2,948,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		8.00000	7,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,892.00000	3,943,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	2,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		16.00000	17,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,176.00000	8,126,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		34.00000	35,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,194.00000	6,144,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		70.00000	73,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,230.00000	4,182,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		162.00000	170,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,322.00000	2,279,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		508.00000	532,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		668.00000	641,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,022.00000	1,060,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		182.00000	169,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,867.00000	1,917,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		27.00000	26,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,848.00000	2,899,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		8.00000	8,000	21.84	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	13/12/2010	Foreign Exchange Future	4.20	Call		3,842.00000	3,893,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		16.00000	16,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,226.00000	8,175,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		33.00000	34,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,243.00000	6,193,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		68.00000	71,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,278.00000	4,230,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		158.00000	166,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,368.00000	2,325,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		491.00000	514,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		701.00000	673,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		988.00000	1,025,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		198.00000	184,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,821.00000	1,870,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		31.00000	29,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,799.00000	2,849,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		9.00000	8,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,792.00000	3,843,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		14.00000	15,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,424.00000	8,374,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		31.00000	32,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,441.00000	6,391,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		63.00000	66,000	29.03	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	13/12/2010	Foreign Exchange Future	12.45	Put		4,473.00000	4,425,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		143.00000	150,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,553.00000	2,509,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		431.00000	451,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		841.00000	810,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		862.00000	896,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		272.00000	255,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,637.00000	1,685,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		47.00000	44,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,601.00000	2,651,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		11.00000	10,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,593.00000	3,644,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	3,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		14.00000	15,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,374.00000	8,324,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		31.00000	32,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,391.00000	6,341,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		64.00000	67,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,424.00000	4,376,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		147.00000	154,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,507.00000	2,463,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		445.00000	466,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		805.00000	775,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		892.00000	927,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		252.00000	236,000	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,682.00000	1,731,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		42.00000	40,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,650.00000	2,701,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		10.00000	10,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,643.00000	3,694,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	3,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		391.00000	410,000	20.26	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		951.00000	919,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		14.00000	14,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,474.00000	8,423,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		30.00000	31,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,490.00000	6,440,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		62.00000	64,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,522.00000	4,473,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		140.00000	146,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,600.00000	2,555,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		417.00000	437,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		877.00000	846,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		832.00000	866,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		292.00000	275,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,592.00000	1,639,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		52.00000	48,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,551.00000	2,602,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		11.00000	11,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,543.00000	3,594,000	24.95	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	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		475.00000	497,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		735.00000	706,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		19.00000	19,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,829.00000	7,778,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		38.00000	40,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,848.00000	5,799,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		80.00000	83,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,890.00000	3,842,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		193.00000	202,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,003.00000	1,961,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		649.00000	678,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		459.00000	437,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,289.00000	1,334,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		99.00000	93,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,206.00000	2,257,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		16.00000	16,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,195.00000	3,246,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		5.00000	5,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,191.00000	4,242,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		18.00000	19,000	33.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,878.00000	7,828,000	33.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		38.00000	39,000	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,898.00000	5,848,000	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	11.90	Call		78.00000	81,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,938.00000	3,890,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		188.00000	197,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,048.00000	2,006,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		627.00000	655,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		487.00000	464,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,248.00000	1,292,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		108.00000	101,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,157.00000	2,208,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		17.00000	17,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,146.00000	3,196,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		6.00000	5,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,141.00000	4,192,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		15.00000	16,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,275.00000	8,225,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		33.00000	34,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,293.00000	6,243,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		67.00000	70,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,327.00000	4,279,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		154.00000	161,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,414.00000	2,370,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		955.00000	992,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		215.00000	201,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,774.00000	1,823,000	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	13/12/2010	Foreign Exchange Future	6.30	Put		34.00000	32,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,749.00000	2,800,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		9.00000	9,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,742.00000	3,794,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	3,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		15.00000	15,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,325.00000	8,274,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		32.00000	33,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,342.00000	6,292,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		66.00000	68,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,376.00000	4,327,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		150.00000	157,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,460.00000	2,416,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		460.00000	481,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		770.00000	740,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		923.00000	959,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		233.00000	218,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,728.00000	1,777,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		38.00000	36,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,700.00000	2,750,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		10.00000	9,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,693.00000	3,744,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		3.00000	3,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		24.00000	25,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,034.00000	6,984,000	32.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		50.00000	52,000	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,060.00000	5,011,000	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		109.00000	114,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,119.00000	3,073,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		297.00000	311,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,307.00000	1,270,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,990.00000	5,042,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,348.00000	1,311,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		288.00000	302,000	21.59	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.39110	12.35560		15.60	7,100,100.30	573	13,076.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,644.00000	9,609,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,644.00000	7,609,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,644.00000	5,609,000	31.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,645.00000	3,610,000	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		25.00000	26,000	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,669.00000	1,635,000	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		102.00000	109,000	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		746.00000	718,000	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		484.00000	509,000	15.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		128.00000	118,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,364.00000	1,398,000	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		8.00000	7,000	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,357.00000	2,392,000	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,794.00000	9,759,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,794.00000	7,759,000	38.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,794.00000	5,759,000	32.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,795.00000	3,760,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		21.00000	22,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,815.00000	1,781,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		81.00000	87,000	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		875.00000	846,000	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		387.00000	411,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		181.00000	170,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,217.00000	1,251,000	16.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		11.00000	10,000	16.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,207.00000	2,243,000	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	2,000	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,744.00000	9,709,000	39.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,744.00000	7,709,000	38.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,744.00000	5,709,000	31.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,745.00000	3,710,000	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		22.00000	23,000	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,766.00000	1,732,000	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		88.00000	94,000	18.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		832.00000	803,000	18.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		418.00000	442,000	15.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		162.00000	151,000	15.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,266.00000	1,300,000	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		10.00000	9,000	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,257.00000	2,292,000	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	1,000	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,206.00000	3,241,000	25.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	25.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,144.00000	9,109,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,144.00000	7,109,000	36.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,994.00000	8,959,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	35.94	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,994.00000	6,959,000	35.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	29.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,994.00000	4,959,000	29.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		3.00000	4,000	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,997.00000	2,963,000	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		60.00000	65,000	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,054.00000	1,024,000	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		278.00000	299,000	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		272.00000	258,000	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,023.00000	1,056,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		17.00000	15,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,008.00000	2,043,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2.00000	2,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,006.00000	3,041,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,844.00000	8,809,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	35.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,844.00000	6,809,000	35.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,844.00000	4,809,000	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		4.00000	5,000	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,848.00000	2,814,000	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		75.00000	81,000	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		919.00000	890,000	18.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		358.00000	381,000	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		202.00000	190,000	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,168.00000	1,202,000	15.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		12.00000	11,000	15.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,158.00000	2,193,000	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2.00000	2,000	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,156.00000	3,191,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,894.00000	8,859,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	35.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,894.00000	6,859,000	35.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,894.00000	4,859,000	29.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		4.00000	4,000	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,898.00000	2,863,000	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		70.00000	75,000	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		964.00000	934,000	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		330.00000	352,000	15.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		224.00000	211,000	15.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,120.00000	1,153,000	15.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		14.00000	12,000	15.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,108.00000	2,143,000	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2.00000	2,000	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,106.00000	3,141,000	25.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,044.00000	9,009,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,044.00000	7,009,000	36.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	29.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,044.00000	5,009,000	29.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		3.00000	3,000	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,047.00000	3,012,000	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		56.00000	60,000	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,100.00000	1,069,000	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		258.00000	275,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		302.00000	284,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		976.00000	1,007,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		20.00000	16,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,959.00000	1,994,000	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3.00000	3,000	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,956.00000	2,991,000	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,294.00000	9,259,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	36.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,294.00000	7,259,000	36.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,444.00000	9,409,000	39.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,444.00000	7,409,000	37.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,694.00000	9,659,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,694.00000	7,659,000	38.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	31.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,694.00000	5,659,000	31.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	26.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,695.00000	3,660,000	26.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		94.00000	101,000	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		788.00000	760,000	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		450.00000	475,000	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		144.00000	134,000	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,315.00000	1,349,000	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		9.00000	8,000	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,307.00000	2,342,000	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,594.00000	9,559,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,594.00000	7,559,000	37.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,544.00000	9,509,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,544.00000	7,509,000	37.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,494.00000	9,459,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,494.00000	7,459,000	37.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,394.00000	9,359,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,394.00000	7,359,000	37.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,244.00000	9,209,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,244.00000	7,209,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,194.00000	9,159,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,194.00000	7,159,000	36.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,094.00000	9,059,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,094.00000	7,059,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	29.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,094.00000	5,059,000	29.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		3.00000	3,000	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,097.00000	3,062,000	24.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		52.00000	56,000	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,146.00000	1,115,000	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		239.00000	255,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		333.00000	314,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		930.00000	961,000	14.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		24.00000	20,000	14.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,909.00000	1,944,000	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3.00000	3,000	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,906.00000	2,941,000	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,944.00000	8,909,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,944.00000	6,909,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,944.00000	4,909,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,945.00000	3,910,000	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		4.00000	4,000	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,948.00000	2,913,000	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		17.00000	18,000	22.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,961.00000	1,927,000	22.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		65.00000	70,000	18.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,009.00000	979,000	18.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		304.00000	325,000	15.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		248.00000	234,000	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,071.00000	1,104,000	15.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		15.00000	13,000	15.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,058.00000	2,093,000	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2.00000	2,000	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,056.00000	3,091,000	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		23.00000	25,000	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,717.00000	1,684,000	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,544.00000	5,509,000	31.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	1,000	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,544.00000	4,510,000	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		1.00000	2,000	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,545.00000	3,511,000	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		7.00000	7,000	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,551.00000	2,516,000	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		28.00000	30,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,572.00000	1,539,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		119.00000	128,000	17.47	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		663.00000	637,000	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		555.00000	581,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		99.00000	90,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,463.00000	1,497,000	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		7.00000	6,000	17.55	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	9.90	Call		2,457.00000	2,492,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	30.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,294.00000	5,259,000	30.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,295.00000	4,260,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		2.00000	2,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,296.00000	3,261,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		10.00000	11,000	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,304.00000	2,270,000	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		40.00000	42,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,334.00000	1,301,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		175.00000	188,000	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		469.00000	447,000	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		754.00000	783,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		48.00000	42,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,710.00000	1,745,000	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		4.00000	4,000	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,706.00000	2,742,000	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	1,000	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,394.00000	5,359,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,395.00000	4,360,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	25.52	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,396.00000	3,361,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		9.00000	9,000	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,403.00000	2,368,000	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		35.00000	37,000	20.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,429.00000	1,396,000	20.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		150.00000	161,000	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		544.00000	520,000	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		671.00000	699,000	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		65.00000	58,000	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,611.00000	1,646,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		5.00000	5,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,606.00000	2,642,000	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	1,000	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,194.00000	5,159,000	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,195.00000	4,160,000	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		2.00000	3,000	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,196.00000	3,162,000	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		12.00000	13,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,206.00000	2,172,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		45.00000	48,000	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,239.00000	1,207,000	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		205.00000	219,000	16.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		399.00000	378,000	16.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		841.00000	870,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		35.00000	29,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,809.00000	1,844,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3.00000	3,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,806.00000	2,842,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	1,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,494.00000	5,459,000	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	1,000	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,494.00000	4,460,000	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,496.00000	3,461,000	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		7.00000	8,000	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,501.00000	2,467,000	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		30.00000	32,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,524.00000	1,491,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		128.00000	138,000	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		622.00000	597,000	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		593.00000	619,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		87.00000	78,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,512.00000	1,547,000	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		6.00000	6,000	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,507.00000	2,542,000	23.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	23.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.40	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	17.95	Put		5,594.00000	5,559,000	31.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,594.00000	4,559,000	28.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,595.00000	3,560,000	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		6.00000	7,000	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,600.00000	2,566,000	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		27.00000	28,000	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,621.00000	1,587,000	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		110.00000	118,000	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		704.00000	677,000	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		519.00000	544,000	15.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		113.00000	103,000	15.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,413.00000	1,448,000	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		7.00000	7,000	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,407.00000	2,442,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,444.00000	5,409,000	30.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	1,000	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,444.00000	4,410,000	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,446.00000	3,411,000	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		8.00000	8,000	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,452.00000	2,417,000	23.81	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	15/03/2010	Foreign Exchange Future	13.80	Call		32.00000	34,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,476.00000	1,443,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		139.00000	149,000	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		583.00000	558,000	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		632.00000	659,000	15.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		76.00000	68,000	15.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,562.00000	1,596,000	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		6.00000	5,000	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,557.00000	2,592,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	30.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,344.00000	5,309,000	30.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,345.00000	4,310,000	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,346.00000	3,311,000	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		9.00000	10,000	23.63	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,353.00000	2,319,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		37.00000	39,000	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,381.00000	1,348,000	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		162.00000	174,000	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		506.00000	483,000	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		712.00000	740,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		56.00000	49,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,661.00000	1,695,000	18.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		5.00000	4,000	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,656.00000	2,692,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	1,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	30.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,244.00000	5,209,000	30.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,245.00000	4,210,000	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,246.00000	3,211,000	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		11.00000	12,000	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,255.00000	2,221,000	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		42.00000	45,000	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,286.00000	1,254,000	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		189.00000	203,000	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		433.00000	412,000	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		797.00000	826,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		41.00000	35,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,760.00000	1,795,000	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		4.00000	4,000	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,756.00000	2,792,000	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	1,000	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,144.00000	5,109,000	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,145.00000	4,110,000	27.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		3.00000	3,000	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,147.00000	3,112,000	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		13.00000	14,000	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,157.00000	2,123,000	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		221.00000	236,000	15.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		365.00000	345,000	15.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		885.00000	915,000	14.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		29.00000	24,000	14.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,859.00000	1,894,000	19.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3.00000	3,000	19.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,856.00000	2,892,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		49.00000	52,000	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,193.00000	1,161,000	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,244.00000	8,209,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	33.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,244.00000	6,209,000	33.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,756.00000	3,791,000	26.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	26.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,144.00000	8,109,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	33.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,144.00000	6,109,000	33.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,856.00000	3,891,000	26.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,194.00000	8,159,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,194.00000	6,159,000	33.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,806.00000	3,841,000	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,444.00000	8,409,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,444.00000	6,409,000	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,556.00000	3,591,000	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,544.00000	8,509,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	34.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,544.00000	6,509,000	34.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,456.00000	3,491,000	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,494.00000	8,459,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	34.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,494.00000	6,459,000	34.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,506.00000	3,541,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	25.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,594.00000	8,559,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	34.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,594.00000	6,559,000	34.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,406.00000	3,441,000	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,744.00000	8,709,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	35.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,744.00000	6,709,000	35.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,744.00000	4,709,000	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		5.00000	5,000	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,749.00000	2,714,000	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,256.00000	3,291,000	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,794.00000	8,759,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	35.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,794.00000	6,759,000	35.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,794.00000	4,759,000	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		4.00000	5,000	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,798.00000	2,764,000	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	39.46	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,694.00000	8,659,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	34.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,694.00000	6,659,000	34.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,694.00000	4,659,000	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		5.00000	6,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,699.00000	2,665,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,306.00000	3,341,000	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	39.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,994.00000	7,959,000	39.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	32.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,994.00000	5,959,000	32.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	26.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,995.00000	3,960,000	26.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		16.00000	17,000	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,010.00000	1,976,000	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,006.00000	4,041,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,406.00000	4,441,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,356.00000	3,391,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,356.00000	4,391,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	26.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,506.00000	4,541,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,306.00000	4,341,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,294.00000	8,259,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,294.00000	6,259,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,706.00000	3,741,000	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,206.00000	4,241,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,844.00000	7,809,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,844.00000	5,809,000	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,845.00000	3,810,000	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		19.00000	21,000	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,863.00000	1,830,000	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,156.00000	4,191,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,094.00000	8,059,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	32.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,094.00000	6,059,000	32.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,095.00000	4,060,000	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		14.00000	15,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,108.00000	2,074,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,906.00000	3,941,000	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,344.00000	8,309,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,344.00000	6,309,000	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,656.00000	3,691,000	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,044.00000	8,009,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,044.00000	6,009,000	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,045.00000	4,010,000	26.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		15.00000	16,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,059.00000	2,025,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,956.00000	3,991,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,394.00000	8,359,000	39.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,394.00000	6,359,000	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,606.00000	3,641,000	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.60130	12.56430		16.21	5,166,533.00	410	12,363.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,486.00000	9,449,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		2.00000	2,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,488.00000	7,451,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,786.00000	9,749,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	2,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,788.00000	7,751,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,287.00000	9,250,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		2.00000	3,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,288.00000	7,252,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		10.00000	11,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,296.00000	5,260,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		54.00000	56,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,340.00000	3,305,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,137.00000	9,100,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	3,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,139.00000	7,102,000	26.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		11.00000	13,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,147.00000	5,112,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		59.00000	62,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,195.00000	3,161,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,037.00000	9,000,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	3,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,039.00000	7,002,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		226.00000	238,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,262.00000	1,237,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		483.00000	503,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		519.00000	502,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,988.00000	2,021,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		24.00000	20,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,973.00000	3,009,000	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		9.00000	8,000	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,837.00000	8,800,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		3.00000	3,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,839.00000	6,802,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,887.00000	8,850,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	3,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,889.00000	6,852,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		549.00000	573,000	16.03	0.00	0	8,032.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		435.00000	422,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,209.00000	1,241,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		95.00000	90,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,134.00000	2,169,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		20.00000	18,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,121.00000	3,158,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		7.00000	7,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,336.00000	9,300,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		9.00000	10,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,345.00000	5,309,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		52.00000	55,000	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,388.00000	3,354,000	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,536.00000	9,499,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		2.00000	2,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,538.00000	7,501,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		7.00000	8,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,543.00000	5,507,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,686.00000	9,649,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	2,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,688.00000	7,651,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		653.00000	678,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		339.00000	327,000	15.78	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	11.25	Call		1,384.00000	1,416,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		70.00000	65,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,330.00000	2,366,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		16.00000	15,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,736.00000	9,699,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	2,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,738.00000	7,701,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,340.00000	1,371,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		76.00000	70,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,281.00000	2,316,000	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		17.00000	15,000	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,636.00000	9,599,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		2.00000	2,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,638.00000	7,601,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		152.00000	160,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,788.00000	1,759,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		303.00000	318,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		939.00000	917,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		681.00000	707,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		317.00000	306,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,429.00000	1,461,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		65.00000	60,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,379.00000	2,415,000	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		15.00000	14,000	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,586.00000	9,549,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		7.00000	8,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,593.00000	5,557,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		45.00000	48,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,631.00000	3,597,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,436.00000	9,400,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		2.00000	2,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,438.00000	7,401,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,386.00000	9,350,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		2.00000	2,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,388.00000	7,351,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		9.00000	10,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,395.00000	5,359,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		51.00000	53,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,437.00000	3,402,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,237.00000	9,200,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		2.00000	3,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,238.00000	7,202,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		10.00000	11,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,246.00000	5,210,000	25.39	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		55.00000	58,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,291.00000	3,257,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		938.00000	965,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		174.00000	164,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,798.00000	1,831,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		34.00000	30,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,774.00000	2,811,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		10.00000	10,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,187.00000	9,150,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		2.00000	3,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,188.00000	7,152,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,087.00000	9,050,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	3,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,089.00000	7,052,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		219.00000	230,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,305.00000	1,279,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,047.00000	1,076,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		133.00000	125,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,940.00000	1,973,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		26.00000	22,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,987.00000	8,950,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	3,000	26.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,989.00000	6,952,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		8.00000	9,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,494.00000	5,458,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		22.00000	24,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,508.00000	4,473,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		48.00000	50,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,534.00000	3,499,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		88.00000	93,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,574.00000	2,542,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		235.00000	246,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,221.00000	1,195,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		502.00000	526,000	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		488.00000	475,000	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,125.00000	1,156,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		111.00000	105,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,036.00000	2,070,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		22.00000	19,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,022.00000	3,059,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		8.00000	8,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		147.00000	155,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,833.00000	1,804,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		4.00000	5,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,040.00000	6,004,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		35.00000	37,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,071.00000	4,036,000	25.60	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	15.60	Call		62.00000	65,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,098.00000	3,064,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		740.00000	766,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		276.00000	265,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,519.00000	1,551,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		55.00000	50,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	5,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,941.00000	5,904,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		353.00000	369,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		789.00000	768,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		803.00000	829,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		239.00000	228,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,611.00000	1,643,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		47.00000	42,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,577.00000	2,612,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		13.00000	11,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		7.00000	7,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,643.00000	5,606,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		19.00000	21,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,655.00000	4,620,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		44.00000	46,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,680.00000	3,645,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		80.00000	84,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,716.00000	2,683,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		211.00000	222,000	19.27	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	13.70	Put		1,347.00000	1,321,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		446.00000	466,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		582.00000	565,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,010.00000	1,038,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		146.00000	137,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,893.00000	1,926,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		29.00000	25,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,874.00000	2,910,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		10.00000	9,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		903.00000	930,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		189.00000	179,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,751.00000	1,783,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		37.00000	32,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,725.00000	2,761,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		11.00000	10,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		12.00000	13,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,098.00000	5,062,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		33.00000	36,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,119.00000	4,085,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		315.00000	330,000	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		901.00000	879,000	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		710.00000	736,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		296.00000	285,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,429.00000	2,464,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		15.00000	13,000	18.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		5.00000	5,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,991.00000	5,954,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		37.00000	38,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,023.00000	3,987,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		64.00000	68,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,050.00000	3,017,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		167.00000	176,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,653.00000	1,625,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		340.00000	356,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		826.00000	805,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		771.00000	797,000	15.53	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		257.00000	246,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,565.00000	1,597,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		51.00000	46,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,527.00000	2,563,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		13.00000	12,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		5.00000	6,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,891.00000	5,855,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		15.00000	16,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,901.00000	4,865,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		39.00000	40,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,925.00000	3,889,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		68.00000	72,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,954.00000	2,921,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		367.00000	384,000	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	14/06/2010	Foreign Exchange Future	12.95	Put		753.00000	733,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		835.00000	862,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		221.00000	211,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,657.00000	1,690,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		43.00000	39,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,626.00000	2,662,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		12.00000	11,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		381.00000	399,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		717.00000	698,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		868.00000	895,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		204.00000	194,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,676.00000	2,711,000	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		12.00000	10,000	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		6.00000	7,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,692.00000	5,656,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		18.00000	20,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,704.00000	4,669,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		43.00000	45,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,729.00000	3,694,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		77.00000	81,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,763.00000	2,730,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		429.00000	448,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		615.00000	597,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		973.00000	1,001,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		159.00000	150,000	15.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,845.00000	1,878,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		31.00000	27,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,824.00000	2,860,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		10.00000	9,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		204.00000	214,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,390.00000	1,363,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		8.00000	9,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,444.00000	5,408,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		24.00000	25,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,460.00000	4,424,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		49.00000	52,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,485.00000	3,451,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		91.00000	96,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,527.00000	2,495,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		252.00000	264,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,138.00000	1,113,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		11.00000	12,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,197.00000	5,161,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		30.00000	32,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,216.00000	4,181,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		57.00000	60,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,243.00000	3,209,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		107.00000	113,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,293.00000	2,262,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		292.00000	306,000	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	14/06/2010	Foreign Exchange Future	13.25	Put		978.00000	955,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		13.00000	15,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,999.00000	4,964,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,296.00000	1,327,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		82.00000	76,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,232.00000	2,267,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		18.00000	16,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,220.00000	3,257,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	6,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		16.00000	17,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,852.00000	4,816,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		40.00000	41,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,876.00000	3,840,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		134.00000	141,000	21.21	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,970.00000	1,940,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,252.00000	1,284,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		88.00000	83,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,183.00000	2,218,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		19.00000	17,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		38.00000	39,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,974.00000	3,938,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		66.00000	70,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,002.00000	2,969,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		127.00000	133,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,063.00000	2,032,000	21.48	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		243.00000	255,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,179.00000	1,154,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		525.00000	549,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		461.00000	448,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,167.00000	1,198,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		103.00000	97,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,085.00000	2,119,000	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		21.00000	18,000	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,072.00000	3,108,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		8.00000	7,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		2.00000	3,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,338.00000	7,302,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		5.00000	6,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,841.00000	5,805,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		26.00000	28,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,362.00000	4,327,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		70.00000	74,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,906.00000	2,873,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		184.00000	194,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,520.00000	1,493,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		574.00000	598,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		410.00000	397,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,704.00000	1,736,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		40.00000	35,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,171.00000	3,207,000	21.09	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	9.40	Put		7.00000	6,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,665.00000	4,702,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		172.00000	181,000	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,608.00000	1,580,000	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	2,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,588.00000	7,551,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		4.00000	5,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,090.00000	6,054,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		20.00000	22,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,606.00000	4,571,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		60.00000	64,000	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,146.00000	3,113,000	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		157.00000	165,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,743.00000	1,714,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		464.00000	484,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		550.00000	533,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,474.00000	1,506,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		60.00000	55,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,923.00000	2,959,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		9.00000	8,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,415.00000	4,452,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	2,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,038.00000	8,001,000	28.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		3.00000	4,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,539.00000	6,503,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		13.00000	14,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,049.00000	5,013,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		47.00000	49,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,583.00000	3,548,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		119.00000	126,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,155.00000	2,125,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		327.00000	342,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		863.00000	841,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,086.00000	1,114,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		122.00000	113,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,478.00000	2,514,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		14.00000	13,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,967.00000	4,003,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	2,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	7,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,742.00000	5,706,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		17.00000	19,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,753.00000	4,718,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		42.00000	44,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,778.00000	3,743,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		75.00000	79,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,811.00000	2,778,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		143.00000	150,000	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	14/06/2010	Foreign Exchange Future	14.30	Put		1,879.00000	1,849,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		197.00000	207,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,433.00000	1,406,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		281.00000	295,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,017.00000	994,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		412.00000	431,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		648.00000	630,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		626.00000	651,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		362.00000	350,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		162.00000	170,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,698.00000	1,669,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	6,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,792.00000	5,755,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		17.00000	18,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,803.00000	4,767,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		41.00000	43,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,827.00000	3,792,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		72.00000	76,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,858.00000	2,825,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		191.00000	200,000	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,477.00000	1,449,000	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		271.00000	284,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,057.00000	1,033,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		396.00000	414,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		682.00000	663,000	16.91	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	12.35	Call		600.00000	624,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		386.00000	373,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		178.00000	187,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,564.00000	1,536,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		14.00000	15,000	25.44	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,950.00000	4,914,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		261.00000	274,000	18.43	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,097.00000	1,073,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		138.00000	146,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,924.00000	1,895,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	2,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,237.00000	8,201,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		4.00000	4,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,240.00000	6,203,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		29.00000	31,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,265.00000	4,230,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		104.00000	110,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,340.00000	2,309,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,767.00000	3,804,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	2,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,138.00000	8,101,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		4.00000	5,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,140.00000	6,104,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		32.00000	34,000	25.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,168.00000	4,133,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		111.00000	117,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,247.00000	2,216,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,867.00000	3,904,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	2,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,187.00000	8,151,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		4.00000	4,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,190.00000	6,153,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,817.00000	3,854,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,437.00000	8,400,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	4,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,440.00000	6,403,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,568.00000	3,605,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,537.00000	8,500,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		21.00000	23,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,557.00000	4,522,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		85.00000	90,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,621.00000	2,589,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,469.00000	3,505,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	4,000	22.05	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	21.05	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,487.00000	8,450,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		3.00000	4,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,489.00000	6,453,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,519.00000	3,555,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		5.00000	4,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,587.00000	8,550,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		3.00000	4,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,589.00000	6,553,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		82.00000	87,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,668.00000	2,636,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,419.00000	3,456,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	5,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,737.00000	8,700,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		3.00000	3,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,739.00000	6,702,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,270.00000	3,307,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	6,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,787.00000	8,750,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		3.00000	3,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,789.00000	6,752,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	1,000	28.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,687.00000	8,650,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		3.00000	3,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,689.00000	6,652,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,320.00000	3,356,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	5,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	2,000	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,988.00000	7,951,000	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		123.00000	129,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,109.00000	2,078,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,017.00000	4,053,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	2,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,369.00000	3,406,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	5,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,365.00000	4,402,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,515.00000	4,552,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,315.00000	4,352,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,287.00000	8,250,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		4.00000	4,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,290.00000	6,253,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		27.00000	29,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,313.00000	4,278,000	25.55	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		100.00000	106,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,386.00000	2,355,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,718.00000	3,754,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	3,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	2,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,088.00000	8,051,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		115.00000	121,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,201.00000	2,170,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,917.00000	3,954,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		3.00000	3,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,216.00000	4,252,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	2,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,838.00000	7,801,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,166.00000	4,203,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,337.00000	8,300,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		4.00000	4,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,340.00000	6,303,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		97.00000	102,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,433.00000	2,401,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,668.00000	3,704,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	3,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	1,000	28.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,937.00000	8,900,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	3,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,939.00000	6,902,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,387.00000	8,350,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	4,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,390.00000	6,353,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		25.00000	27,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,411.00000	4,376,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		94.00000	99,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,480.00000	2,448,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,618.00000	3,655,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,637.00000	8,600,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		3.00000	3,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,639.00000	6,602,000	26.10	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.81160	12.77370		16.76	5,124,640.00	400	1,186.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		710.00000	729,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		666.00000	647,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		686.00000	704,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		692.00000	672,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		734.00000	753,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		640.00000	621,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08570	0.08480		23.04	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		580.00000	650,000	23.04	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		100.00000	80,000	23.04	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		155.00000	181,000	27.97	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		675.00000	611,000	27.97	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,487.00000	1,576,000	27.26	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		7.00000	6,000	27.26	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08720	0.08630		27.37	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		852.00000	917,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		222.00000	197,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		421.00000	459,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		791.00000	739,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,648.00000	1,734,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		18.00000	14,000	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.80050	10.80590		14.93	1,209,656.00	112	21,434.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,844.00000	8,850,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,844.00000	6,850,000	36.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	30.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,844.00000	4,850,000	30.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,845.00000	2,851,000	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		44.00000	40,000	17.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		888.00000	890,000	17.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		317.00000	314,000	14.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		161.00000	164,000	14.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,162.00000	1,155,000	15.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	5,000	15.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,156.00000	2,151,000	20.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	20.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,156.00000	3,151,000	20.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	1,000	20.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,094.00000	9,100,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,094.00000	7,100,000	37.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,194.00000	9,200,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,194.00000	7,200,000	37.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,944.00000	8,950,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,944.00000	6,950,000	36.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		8.00000	6,000	20.33	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,802.00000	1,806,000	20.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,744.00000	8,750,000	38.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,744.00000	6,750,000	36.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,744.00000	4,750,000	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	23.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,745.00000	2,751,000	23.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		53.00000	50,000	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		797.00000	800,000	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		380.00000	376,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		124.00000	126,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,260.00000	1,254,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		4.00000	4,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,256.00000	2,251,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,256.00000	3,251,000	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,594.00000	8,600,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,594.00000	6,600,000	36.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,594.00000	4,600,000	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		2.00000	1,000	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,596.00000	2,601,000	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		72.00000	69,000	16.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		666.00000	669,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		487.00000	481,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		81.00000	81,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,409.00000	1,403,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	3,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,406.00000	2,401,000	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,406.00000	3,401,000	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,644.00000	8,650,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,644.00000	6,650,000	36.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,644.00000	4,650,000	29.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		2.00000	1,000	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,646.00000	2,651,000	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		65.00000	62,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		709.00000	712,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		450.00000	444,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		94.00000	94,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,359.00000	1,353,000	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		3.00000	3,000	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,356.00000	2,351,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	21.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,356.00000	3,351,000	19.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	19.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,994.00000	9,000,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,994.00000	7,000,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,244.00000	9,250,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,244.00000	7,250,000	37.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,294.00000	9,300,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,294.00000	7,300,000	37.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,144.00000	9,150,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,144.00000	7,150,000	37.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,044.00000	9,050,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,044.00000	7,050,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,894.00000	8,900,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.71	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	17.70	Put		6,894.00000	6,900,000	36.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,794.00000	8,800,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,794.00000	6,800,000	36.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,794.00000	4,800,000	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,795.00000	2,801,000	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		48.00000	45,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		842.00000	845,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		348.00000	344,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		142.00000	144,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,211.00000	1,205,000	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	5,000	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,206.00000	2,201,000	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,206.00000	3,201,000	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,694.00000	8,700,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,694.00000	6,700,000	36.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,544.00000	8,550,000	38.78	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,544.00000	6,550,000	36.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,544.00000	4,550,000	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,544.00000	3,550,000	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		2.00000	1,000	22.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,546.00000	2,551,000	22.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		12.00000	9,000	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,556.00000	1,559,000	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		80.00000	76,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		624.00000	626,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		525.00000	519,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		69.00000	69,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,459.00000	1,453,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	3,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,456.00000	2,451,000	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,456.00000	3,451,000	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,694.00000	4,700,000	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	26.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,694.00000	3,700,000	26.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	23.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,695.00000	2,701,000	23.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		9.00000	7,000	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,703.00000	1,707,000	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		59.00000	56,000	17.03	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		753.00000	756,000	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		414.00000	409,000	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		108.00000	109,000	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,310.00000	1,304,000	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	4,000	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,306.00000	2,301,000	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,306.00000	3,301,000	20.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	20.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,894.00000	4,900,000	30.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	26.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,894.00000	3,900,000	26.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	23.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,895.00000	2,901,000	23.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		6.00000	5,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,900.00000	1,905,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		40.00000	36,000	17.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		934.00000	936,000	17.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		288.00000	285,000	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		182.00000	185,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,112.00000	1,106,000	15.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	6,000	15.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,106.00000	2,101,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,106.00000	3,101,000	21.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	21.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,944.00000	4,950,000	30.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,944.00000	3,950,000	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,945.00000	2,951,000	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		6.00000	4,000	20.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,950.00000	1,954,000	20.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		36.00000	33,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		980.00000	983,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		261.00000	258,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		205.00000	208,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,063.00000	1,057,000	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	7,000	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,057.00000	2,051,000	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	1,000	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,056.00000	3,051,000	21.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	21.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,144.00000	5,150,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,144.00000	4,150,000	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,145.00000	3,151,000	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		4.00000	3,000	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,148.00000	2,153,000	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		24.00000	21,000	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,168.00000	1,171,000	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		177.00000	174,000	15.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		321.00000	324,000	15.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		872.00000	865,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		16.00000	15,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,857.00000	1,852,000	19.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	2,000	19.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,856.00000	2,851,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,194.00000	5,200,000	31.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	27.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,194.00000	4,200,000	27.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,195.00000	3,201,000	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		4.00000	3,000	21.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,198.00000	2,203,000	21.53	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	12.00	Call		22.00000	19,000	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,216.00000	1,219,000	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		160.00000	158,000	15.53	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		354.00000	358,000	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		826.00000	818,000	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		20.00000	18,000	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,807.00000	1,802,000	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	2,000	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,806.00000	2,801,000	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,044.00000	5,050,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,044.00000	4,050,000	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,045.00000	3,051,000	24.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		5.00000	4,000	21.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,049.00000	2,054,000	21.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		30.00000	26,000	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,074.00000	1,076,000	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		214.00000	212,000	15.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		258.00000	262,000	15.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		966.00000	959,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		10.00000	9,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,957.00000	1,951,000	20.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	20.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,956.00000	2,951,000	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,994.00000	5,000,000	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	26.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,994.00000	4,000,000	26.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,995.00000	3,001,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		5.00000	4,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,999.00000	2,004,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		33.00000	29,000	17.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,027.00000	1,029,000	17.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		235.00000	233,000	14.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		229.00000	233,000	14.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,014.00000	1,007,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		8.00000	7,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,007.00000	2,001,000	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,006.00000	3,001,000	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,094.00000	5,100,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	27.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,094.00000	4,100,000	27.31	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	13.90	Call		1.00000	1,000	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,095.00000	3,101,000	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		4.00000	3,000	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,098.00000	2,103,000	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		27.00000	24,000	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,121.00000	1,124,000	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		195.00000	193,000	15.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		289.00000	293,000	15.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		919.00000	912,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		13.00000	12,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,907.00000	1,901,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,906.00000	2,901,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,344.00000	5,350,000	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,344.00000	4,350,000	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		1.00000	0,000	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,345.00000	3,350,000	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		3.00000	2,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,347.00000	2,352,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		17.00000	14,000	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,361.00000	1,364,000	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		119.00000	116,000	15.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		463.00000	466,000	15.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		691.00000	684,000	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		35.00000	34,000	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,658.00000	1,652,000	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	2,000	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,656.00000	2,651,000	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,244.00000	5,250,000	31.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,244.00000	4,250,000	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	24.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,245.00000	3,251,000	24.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		3.00000	2,000	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,247.00000	2,252,000	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		20.00000	17,000	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,264.00000	1,267,000	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		145.00000	143,000	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		389.00000	393,000	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		780.00000	773,000	14.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		24.00000	23,000	14.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,757.00000	1,752,000	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	2,000	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,756.00000	2,751,000	21.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	21.52	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,294.00000	5,300,000	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,294.00000	4,300,000	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,295.00000	3,300,000	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		3.00000	2,000	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,297.00000	2,302,000	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		132.00000	129,000	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		426.00000	429,000	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		735.00000	728,000	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		29.00000	28,000	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,708.00000	1,702,000	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	2,000	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,706.00000	2,701,000	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	1,000	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,394.00000	5,400,000	32.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,394.00000	4,400,000	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,394.00000	3,400,000	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		3.00000	2,000	22.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,397.00000	2,402,000	22.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		15.00000	13,000	19.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,409.00000	1,413,000	19.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		108.00000	105,000	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		502.00000	505,000	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		648.00000	641,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		42.00000	41,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,608.00000	1,602,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	2,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,606.00000	2,601,000	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,444.00000	5,450,000	32.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,444.00000	4,450,000	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,444.00000	3,450,000	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		2.00000	2,000	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,446.00000	2,452,000	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		14.00000	11,000	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,458.00000	1,461,000	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		98.00000	94,000	16.28	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		542.00000	544,000	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		606.00000	599,000	14.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		50.00000	49,000	14.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,558.00000	1,552,000	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	2,000	17.99	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	8.25	Call		2,556.00000	2,551,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		18.00000	16,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,312.00000	1,316,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,344.00000	8,350,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,344.00000	6,350,000	35.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,656.00000	3,651,000	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	1,000	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,494.00000	8,500,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	35.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,494.00000	6,500,000	35.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,494.00000	4,500,000	28.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		2.00000	2,000	22.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,496.00000	2,502,000	22.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		88.00000	85,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		582.00000	585,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		565.00000	558,000	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		59.00000	58,000	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,508.00000	1,503,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	3,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,506.00000	2,501,000	21.29	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	8.30	Put		0.00000	1,000	21.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,506.00000	3,501,000	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,444.00000	8,450,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	35.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,444.00000	6,450,000	35.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,556.00000	3,551,000	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	1,000	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,294.00000	8,300,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,294.00000	6,300,000	35.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,706.00000	3,701,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	1,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,394.00000	8,400,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	35.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,394.00000	6,400,000	35.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,606.00000	3,601,000	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	1,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.98760	10.99240		15.58	0.00	0	12,636.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		153.00000	153,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,261.00000	1,265,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		181.00000	182,000	18.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,089.00000	1,094,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		166.00000	167,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,174.00000	1,179,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,308.00000	8,312,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	25.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,309.00000	6,313,000	25.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		12.00000	11,000	24.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,320.00000	4,323,000	24.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		60.00000	60,000	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,368.00000	2,372,000	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		312.00000	313,000	16.48	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		620.00000	625,000	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		821.00000	817,000	14.45	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		129.00000	129,000	14.45	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,711.00000	1,705,000	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		19.00000	17,000	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,696.00000	2,691,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		4.00000	3,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,693.00000	3,688,000	23.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	23.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,608.00000	8,612,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,609.00000	6,613,000	26.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		8.00000	8,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,616.00000	4,620,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		47.00000	46,000	22.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,655.00000	2,658,000	22.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		236.00000	237,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		844.00000	849,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		622.00000	620,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		230.00000	232,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,424.00000	1,418,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		32.00000	30,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,398.00000	2,393,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	5,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,394.00000	3,389,000	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	1,000	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,708.00000	8,712,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,709.00000	6,713,000	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		7.00000	7,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,715.00000	4,719,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		43.00000	43,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,751.00000	2,755,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		216.00000	217,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		924.00000	929,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		564.00000	563,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		272.00000	275,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,330.00000	1,324,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		38.00000	36,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,299.00000	2,294,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	6,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,294.00000	3,289,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	1,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,358.00000	8,362,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	25.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,359.00000	6,363,000	25.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		11.00000	11,000	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,369.00000	4,373,000	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		57.00000	57,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,415.00000	2,419,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		298.00000	299,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		656.00000	661,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		786.00000	782,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		144.00000	144,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,662.00000	1,657,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		20.00000	19,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,647.00000	2,641,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	3,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,643.00000	3,639,000	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	23.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,408.00000	8,412,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	25.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,409.00000	6,413,000	25.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		11.00000	10,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,419.00000	4,422,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		55.00000	55,000	22.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,463.00000	2,467,000	22.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		284.00000	285,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		692.00000	697,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		751.00000	748,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		159.00000	160,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,614.00000	1,608,000	15.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		22.00000	20,000	15.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,597.00000	2,592,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	4,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,594.00000	3,589,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	1,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,558.00000	8,562,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,559.00000	6,563,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		9.00000	9,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,567.00000	4,571,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		49.00000	48,000	22.49	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	13.55	Put		2,607.00000	2,610,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		247.00000	248,000	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		805.00000	810,000	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		653.00000	650,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		211.00000	212,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,471.00000	1,465,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		29.00000	27,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,448.00000	2,443,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	5,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,444.00000	3,439,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	1,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,458.00000	8,462,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,459.00000	6,463,000	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		10.00000	10,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,468.00000	4,472,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		53.00000	53,000	22.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,511.00000	2,515,000	22.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		271.00000	272,000	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		729.00000	734,000	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		717.00000	714,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		175.00000	176,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,566.00000	1,560,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		24.00000	22,000	15.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,547.00000	2,542,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		5.00000	4,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,544.00000	3,539,000	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		2.00000	1,000	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,508.00000	8,512,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,509.00000	6,513,000	26.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		9.00000	9,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,517.00000	4,521,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		51.00000	50,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,559.00000	2,562,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		259.00000	260,000	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		767.00000	772,000	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		685.00000	682,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		193.00000	194,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,519.00000	1,513,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		27.00000	25,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,498.00000	2,492,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		6.00000	4,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,494.00000	3,489,000	22.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		2.00000	1,000	22.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,858.00000	8,862,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	26.49	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	17.85	Put		6,859.00000	6,863,000	26.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		6.00000	6,000	25.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,864.00000	4,868,000	25.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		38.00000	38,000	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,896.00000	2,900,000	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		189.00000	190,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,047.00000	1,052,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		485.00000	485,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		343.00000	347,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,191.00000	1,186,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		49.00000	48,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,151.00000	2,145,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	7,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,145.00000	3,140,000	21.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		3.00000	2,000	21.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,808.00000	8,812,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,809.00000	6,813,000	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		7.00000	6,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,815.00000	4,818,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		40.00000	39,000	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,848.00000	2,851,000	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		198.00000	198,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,006.00000	1,010,000	17.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		511.00000	510,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		319.00000	322,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,237.00000	1,231,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		45.00000	43,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,200.00000	2,195,000	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	7,000	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,194.00000	3,189,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	1,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,908.00000	8,912,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	26.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,909.00000	6,913,000	26.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		6.00000	6,000	25.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,914.00000	4,918,000	25.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		37.00000	36,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,945.00000	2,948,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		461.00000	461,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		369.00000	373,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,145.00000	1,140,000	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		53.00000	52,000	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,101.00000	2,096,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	8,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,095.00000	3,090,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	2,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,958.00000	8,962,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	26.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,959.00000	6,963,000	26.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		6.00000	5,000	25.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,964.00000	4,967,000	25.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		35.00000	35,000	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,993.00000	2,997,000	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		173.00000	174,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,131.00000	1,136,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		437.00000	438,000	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		395.00000	400,000	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,100.00000	1,095,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		58.00000	57,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,052.00000	2,046,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	8,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,045.00000	3,040,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	2,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,758.00000	8,762,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,759.00000	6,763,000	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		7.00000	7,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,765.00000	4,769,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		41.00000	41,000	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,799.00000	2,803,000	22.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		207.00000	207,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		965.00000	969,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		537.00000	536,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		295.00000	298,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,283.00000	1,278,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		41.00000	40,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,250.00000	2,244,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	6,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,244.00000	3,239,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	1,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,008.00000	9,012,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	26.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,009.00000	7,013,000	26.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		5.00000	5,000	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,013.00000	5,017,000	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		34.00000	33,000	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,042.00000	3,045,000	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		415.00000	415,000	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		423.00000	427,000	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,055.00000	1,050,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		63.00000	62,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,003.00000	1,997,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	9,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,995.00000	2,990,000	20.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		3.00000	2,000	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,158.00000	9,162,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	26.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,159.00000	7,163,000	26.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		4.00000	4,000	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,162.00000	5,166,000	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		30.00000	30,000	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,188.00000	3,192,000	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		147.00000	147,000	19.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,305.00000	1,309,000	19.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		360.00000	360,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		518.00000	522,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		934.00000	930,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		92.00000	92,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,856.00000	1,850,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		14.00000	12,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,846.00000	2,841,000	19.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	3,000	19.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.17060	11.17650		15.87	0.00	0	250.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		404.00000	403,000	17.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		892.00000	897,000	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.35330	11.35980		16.40	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		22.00000	22,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,862.00000	8,869,000	28.47	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	13/12/2010	Foreign Exchange Future	18.20	Call		49.00000	48,000	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,889.00000	6,895,000	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		92.00000	93,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,932.00000	4,940,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		185.00000	187,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,025.00000	3,034,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		446.00000	447,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,286.00000	1,294,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		762.00000	760,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		602.00000	607,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,347.00000	1,340,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		187.00000	187,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,206.00000	2,198,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		46.00000	45,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,177.00000	3,169,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	16,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		481.00000	482,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,171.00000	1,179,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		22.00000	22,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,912.00000	8,919,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		48.00000	48,000	27.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,938.00000	6,945,000	27.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		90.00000	91,000	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,980.00000	4,988,000	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		182.00000	183,000	22.17	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	14.25	Put		3,072.00000	3,080,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		435.00000	436,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,325.00000	1,333,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		740.00000	739,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		630.00000	636,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,309.00000	1,302,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		199.00000	199,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,158.00000	2,151,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		48.00000	48,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,128.00000	3,120,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	17,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		15.00000	15,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,605.00000	9,612,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		38.00000	38,000	28.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,628.00000	7,635,000	28.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		73.00000	73,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,663.00000	5,670,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		141.00000	142,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,731.00000	3,739,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		314.00000	315,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,904.00000	1,912,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		507.00000	507,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,097.00000	1,104,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		880.00000	877,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		470.00000	474,000	15.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,544.00000	1,537,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		134.00000	134,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,446.00000	2,438,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		36.00000	35,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		16.00000	16,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,506.00000	9,513,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		39.00000	39,000	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,529.00000	7,536,000	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		75.00000	75,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,565.00000	5,572,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		146.00000	147,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,636.00000	3,644,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		328.00000	329,000	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,818.00000	1,826,000	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		534.00000	534,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,024.00000	1,031,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		932.00000	928,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		422.00000	425,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,627.00000	1,619,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		117.00000	116,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,542.00000	2,534,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		32.00000	31,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		25.00000	24,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,665.00000	8,671,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		52.00000	52,000	27.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,692.00000	6,699,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		98.00000	99,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,738.00000	4,746,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		201.00000	202,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,841.00000	2,849,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		494.00000	494,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,134.00000	1,141,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		855.00000	852,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		495.00000	499,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,504.00000	1,497,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		144.00000	144,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,397.00000	2,390,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		37.00000	37,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,374.00000	3,367,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	14,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		23.00000	23,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,763.00000	8,770,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		50.00000	50,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,790.00000	6,797,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		95.00000	96,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,835.00000	4,843,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		193.00000	194,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,933.00000	2,941,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		469.00000	470,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,209.00000	1,217,000	17.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		807.00000	805,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		547.00000	552,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,424.00000	1,417,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		164.00000	164,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,301.00000	2,294,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		41.00000	41,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,276.00000	3,268,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	15,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		20.00000	20,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,060.00000	9,067,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		45.00000	45,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,085.00000	7,092,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		86.00000	87,000	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,126.00000	5,134,000	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		172.00000	173,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,212.00000	3,220,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		404.00000	405,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,444.00000	1,452,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		679.00000	679,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		719.00000	726,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,201.00000	1,194,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		241.00000	241,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,018.00000	2,011,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		58.00000	58,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,980.00000	2,972,000	17.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	19,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		19.00000	19,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,209.00000	9,216,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		43.00000	43,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,233.00000	7,240,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		82.00000	83,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,272.00000	5,280,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		162.00000	164,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,352.00000	3,361,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		376.00000	377,000	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,566.00000	1,574,000	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		626.00000	626,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		816.00000	823,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,105.00000	1,099,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		295.00000	296,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,884.00000	1,877,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		74.00000	74,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,833.00000	2,826,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		26.00000	26,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,516.00000	8,523,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		55.00000	55,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,545.00000	6,552,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		104.00000	104,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,594.00000	4,601,000	24.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		213.00000	215,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,703.00000	2,712,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,523.00000	3,516,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	13,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		26.00000	26,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,566.00000	8,573,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		54.00000	54,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,594.00000	6,601,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		102.00000	103,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,642.00000	4,650,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		209.00000	211,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,749.00000	2,758,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		520.00000	520,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,060.00000	1,067,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		906.00000	902,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		446.00000	449,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,585.00000	1,578,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		125.00000	125,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,494.00000	2,486,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		34.00000	33,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,473.00000	3,466,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	13,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		25.00000	25,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,615.00000	8,622,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		53.00000	53,000	27.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,643.00000	6,650,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		100.00000	101,000	24.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,690.00000	4,698,000	24.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		205.00000	206,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,795.00000	2,803,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,424.00000	3,417,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	14,000	18.76	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.70700	253.63200			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			321.06100	320.64200			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			298.03500	297.69700			0.00	0	1,021.00
ALBI	On	06/05/2010	Index Future			303.46500	303.12200			0.00	0	139.00
ALBI	On	05/08/2010	Index Future			308.77900	308.41100			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.84430	6.87920		16.65	10,266,450.00	1,500	15,228.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	49.04	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,921.00000	7,956,000	49.04	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	45.88	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,921.00000	5,956,000	45.88	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	37.04	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,921.00000	3,956,000	37.04	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	26.32	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,922.00000	1,957,000	26.32	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,081.00000	1,047,000	20.66	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	3,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,079.00000	2,044,000	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,079.00000	3,044,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,079.00000	4,044,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,021.00000	8,056,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	46.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,021.00000	6,056,000	46.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,021.00000	4,056,000	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	26.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,022.00000	2,057,000	26.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		983.00000	948,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,979.00000	1,944,000	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,979.00000	2,944,000	22.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,979.00000	3,944,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,071.00000	8,106,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	46.25	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,071.00000	6,106,000	46.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	37.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,071.00000	4,106,000	37.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	27.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,072.00000	2,107,000	27.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		934.00000	899,000	19.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		5.00000	5,000	19.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,929.00000	1,894,000	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,929.00000	2,894,000	22.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,929.00000	3,894,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,971.00000	8,006,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	46.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,971.00000	6,006,000	46.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	37.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,971.00000	4,006,000	37.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	26.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,972.00000	2,007,000	26.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,032.00000	997,000	20.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	20.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,029.00000	1,994,000	27.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,029.00000	2,994,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,029.00000	3,994,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	48.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,871.00000	7,906,000	48.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	45.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,871.00000	5,906,000	45.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	36.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,871.00000	3,906,000	36.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		1.00000	1,000	26.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,872.00000	1,907,000	26.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,131.00000	1,096,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,129.00000	2,094,000	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,129.00000	3,094,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,129.00000	4,094,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	48.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,571.00000	7,606,000	48.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	44.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,571.00000	5,606,000	44.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	35.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,571.00000	3,606,000	35.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		2.00000	2,000	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,573.00000	1,608,000	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,430.00000	1,395,000	23.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	23.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,429.00000	2,394,000	25.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,429.00000	3,394,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,429.00000	4,394,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	48.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,771.00000	7,806,000	48.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	45.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,771.00000	5,806,000	45.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	36.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,771.00000	3,806,000	36.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		1.00000	1,000	25.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,772.00000	1,807,000	25.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,230.00000	1,196,000	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	2,000	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,229.00000	2,194,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,229.00000	3,194,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,229.00000	4,194,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	48.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,821.00000	7,856,000	48.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	45.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,821.00000	5,856,000	45.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	36.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,821.00000	3,856,000	36.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,822.00000	1,857,000	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,181.00000	1,146,000	21.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	21.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,179.00000	2,144,000	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,179.00000	3,144,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,179.00000	4,144,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,721.00000	7,756,000	48.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	45.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,721.00000	5,756,000	45.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	35.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,721.00000	3,756,000	35.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		2.00000	1,000	25.32	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	15/03/2010	Foreign Exchange Future	8.60	Put		1,723.00000	1,757,000	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,280.00000	1,245,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,279.00000	2,244,000	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,279.00000	3,244,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,279.00000	4,244,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,671.00000	7,706,000	48.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	44.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,671.00000	5,706,000	44.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	35.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,671.00000	3,706,000	35.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	25.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,673.00000	1,708,000	25.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,330.00000	1,295,000	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,329.00000	2,294,000	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,329.00000	3,294,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,329.00000	4,294,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	48.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,621.00000	7,656,000	48.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	44.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,621.00000	5,656,000	44.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	35.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,621.00000	3,656,000	35.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,623.00000	1,658,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,380.00000	1,345,000	22.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	22.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,379.00000	2,344,000	25.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,379.00000	3,344,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,379.00000	4,344,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	48.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,521.00000	7,556,000	48.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	44.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,521.00000	5,556,000	44.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,521.00000	3,556,000	34.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		3.00000	2,000	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,524.00000	1,558,000	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,480.00000	1,445,000	23.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	23.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,479.00000	2,444,000	25.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,479.00000	3,444,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,479.00000	4,444,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		788.00000	754,000	19.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		9.00000	10,000	19.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		885.00000	850,000	19.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	19.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		836.00000	802,000	19.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		7.00000	8,000	19.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		136.00000	123,000	17.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		207.00000	229,000	17.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		178.00000	162,000	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		149.00000	168,000	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		238.00000	219,000	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		109.00000	125,000	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		384.00000	358,000	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		55.00000	64,000	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		467.00000	438,000	18.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		38.00000	44,000	18.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		555.00000	523,000	18.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		26.00000	29,000	18.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		646.00000	613,000	18.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		17.00000	19,000	18.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		740.00000	706,000	19.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		11.00000	12,000	19.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		693.00000	660,000	19.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		14.00000	16,000	19.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		89.00000	81,000	17.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		310.00000	337,000	17.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		118.00000	107,000	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		239.00000	263,000	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		155.00000	142,000	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		176.00000	198,000	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		207.00000	189,000	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		128.00000	145,000	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		272.00000	250,000	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		93.00000	106,000	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		345.00000	320,000	17.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		66.00000	76,000	17.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		425.00000	397,000	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		46.00000	53,000	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		511.00000	480,000	18.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		32.00000	36,000	18.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		600.00000	568,000	18.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		21.00000	24,000	18.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		308.00000	284,000	17.38	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		79.00000	90,000	17.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,221.00000	8,256,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	46.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,221.00000	6,256,000	46.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	38.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,221.00000	4,256,000	38.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,222.00000	2,257,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,779.00000	1,744,000	25.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,779.00000	2,744,000	23.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,779.00000	3,744,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,171.00000	8,206,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	46.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,171.00000	6,206,000	46.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,171.00000	4,206,000	38.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,172.00000	2,207,000	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		103.00000	93,000	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		274.00000	299,000	17.64	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	5.05	Call		1,829.00000	1,794,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,829.00000	2,794,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,829.00000	3,794,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,121.00000	8,156,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	46.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,121.00000	6,156,000	46.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	37.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,121.00000	4,156,000	37.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	27.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,122.00000	2,157,000	27.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,879.00000	1,844,000	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,879.00000	2,844,000	23.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,879.00000	3,844,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,271.00000	8,306,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	46.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,271.00000	6,306,000	46.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	38.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,271.00000	4,306,000	38.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	28.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,272.00000	2,307,000	28.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		77.00000	70,000	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		348.00000	376,000	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,729.00000	1,694,000	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,729.00000	2,694,000	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,729.00000	3,694,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,371.00000	8,406,000	49.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	46.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,371.00000	6,406,000	46.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	39.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,371.00000	4,406,000	39.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	28.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,371.00000	2,406,000	28.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		58.00000	52,000	18.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		429.00000	458,000	18.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,629.00000	1,595,000	24.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	24.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,629.00000	2,594,000	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,629.00000	3,594,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.89310	6.92720		16.97	0.00	0	217.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,673.00000	7,707,000	35.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,673.00000	5,707,000	31.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	2,000	27.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,675.00000	3,709,000	27.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		37.00000	36,000	24.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,710.00000	1,743,000	24.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		469.00000	446,000	16.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		142.00000	153,000	16.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,335.00000	1,301,000	17.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	8,000	17.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,328.00000	2,294,000	24.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,327.00000	3,293,000	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,327.00000	4,293,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,623.00000	7,657,000	35.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,623.00000	5,657,000	31.08	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		3.00000	3,000	27.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,626.00000	3,660,000	27.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		39.00000	38,000	24.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,662.00000	1,695,000	24.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		502.00000	477,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		125.00000	134,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,384.00000	1,350,000	18.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		7.00000	7,000	18.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,378.00000	2,344,000	24.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	1,000	24.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,377.00000	3,343,000	26.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	26.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,377.00000	4,343,000	22.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	35.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,573.00000	7,607,000	35.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	30.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,573.00000	5,607,000	30.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		3.00000	3,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,576.00000	3,610,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		41.00000	39,000	23.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,614.00000	1,646,000	23.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		537.00000	511,000	16.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		110.00000	118,000	16.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,434.00000	1,399,000	18.41	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	5.50	Put		7.00000	6,000	18.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,428.00000	2,394,000	24.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,427.00000	3,393,000	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,427.00000	4,393,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		407.00000	386,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		180.00000	193,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	36.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,923.00000	7,957,000	36.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	31.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,923.00000	5,957,000	31.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	2,000	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,925.00000	3,959,000	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		30.00000	29,000	25.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,953.00000	1,986,000	25.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		323.00000	308,000	16.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		246.00000	265,000	16.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,090.00000	1,055,000	15.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	12,000	15.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,079.00000	2,045,000	23.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	23.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,077.00000	3,043,000	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,077.00000	4,043,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,823.00000	7,857,000	36.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,823.00000	5,857,000	31.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	2,000	27.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,825.00000	3,859,000	27.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		33.00000	31,000	24.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,856.00000	1,888,000	24.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		377.00000	359,000	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		200.00000	216,000	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,188.00000	1,153,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		11.00000	10,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,179.00000	2,144,000	23.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	1,000	23.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,177.00000	3,143,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,177.00000	4,143,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	36.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,973.00000	8,007,000	36.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		5,973.00000	6,007,000	31.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		2.00000	2,000	27.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,975.00000	4,009,000	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		29.00000	28,000	25.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,002.00000	2,035,000	25.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		299.00000	285,000	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		272.00000	292,000	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,041.00000	1,006,000	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		14.00000	13,000	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,029.00000	1,995,000	22.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		2.00000	2,000	22.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,027.00000	2,993,000	28.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	28.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,027.00000	3,993,000	22.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	36.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,873.00000	7,907,000	36.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	31.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,873.00000	5,907,000	31.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		2.00000	2,000	27.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,875.00000	3,909,000	27.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		31.00000	30,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,904.00000	1,937,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		350.00000	332,000	16.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		223.00000	239,000	16.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,139.00000	1,104,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		12.00000	11,000	16.24	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	14/06/2010	Foreign Exchange Future	4.80	Call		2,129.00000	2,095,000	23.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	23.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,127.00000	3,093,000	27.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,127.00000	4,093,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,723.00000	7,757,000	35.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,723.00000	5,757,000	31.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	2,000	27.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,725.00000	3,759,000	27.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		36.00000	34,000	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,759.00000	1,791,000	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		437.00000	415,000	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		160.00000	172,000	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,286.00000	1,251,000	17.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	8,000	17.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,278.00000	2,244,000	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,277.00000	3,243,000	26.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,277.00000	4,243,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	36.50	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,223.00000	8,257,000	36.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	32.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,223.00000	6,257,000	32.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,224.00000	4,258,000	28.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		20.00000	19,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,243.00000	2,276,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		210.00000	200,000	18.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		433.00000	457,000	18.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		815.00000	782,000	15.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		38.00000	39,000	15.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,780.00000	1,746,000	20.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		3.00000	3,000	20.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,777.00000	2,743,000	26.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,777.00000	3,743,000	24.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	36.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,173.00000	8,207,000	36.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	32.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,173.00000	6,207,000	32.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	27.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,174.00000	4,208,000	27.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		22.00000	21,000	25.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,195.00000	2,228,000	25.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		225.00000	215,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		398.00000	422,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		858.00000	825,000	15.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		31.00000	32,000	15.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,830.00000	1,796,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		3.00000	3,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,827.00000	2,793,000	27.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	27.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,827.00000	3,793,000	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	36.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,073.00000	8,107,000	36.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	32.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,073.00000	6,107,000	32.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	27.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,074.00000	4,108,000	27.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		25.00000	24,000	25.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,098.00000	2,131,000	25.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		259.00000	247,000	17.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		332.00000	354,000	17.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		948.00000	914,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		21.00000	21,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,930.00000	1,896,000	22.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	3,000	22.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,927.00000	2,893,000	27.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,927.00000	3,893,000	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	36.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,023.00000	8,057,000	36.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	31.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,023.00000	6,057,000	31.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	2,000	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,025.00000	4,059,000	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		27.00000	26,000	25.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,050.00000	2,083,000	25.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		278.00000	265,000	17.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		301.00000	322,000	17.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		994.00000	960,000	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		17.00000	17,000	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,979.00000	1,945,000	22.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	22.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,977.00000	2,943,000	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,977.00000	3,943,000	22.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	36.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,273.00000	8,307,000	36.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	32.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,273.00000	6,307,000	32.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	28.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,274.00000	4,308,000	28.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		19.00000	18,000	25.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,292.00000	2,325,000	25.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		196.00000	187,000	18.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		469.00000	494,000	18.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		772.00000	739,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		45.00000	46,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,731.00000	1,697,000	20.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		4.00000	4,000	20.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,727.00000	2,693,000	26.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,727.00000	3,693,000	24.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	36.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,123.00000	8,157,000	36.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	32.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,123.00000	6,157,000	32.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	27.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,124.00000	4,158,000	27.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		23.00000	22,000	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,146.00000	2,179,000	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		242.00000	230,000	17.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		365.00000	387,000	17.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		903.00000	869,000	15.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		26.00000	26,000	15.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,880.00000	1,846,000	21.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	21.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,877.00000	2,843,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,877.00000	3,843,000	23.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	36.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,323.00000	8,357,000	36.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	32.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,323.00000	6,357,000	32.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	28.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,324.00000	4,358,000	28.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		17.00000	17,000	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,340.00000	2,374,000	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		183.00000	174,000	18.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		506.00000	531,000	18.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		730.00000	698,000	16.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		53.00000	55,000	16.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,681.00000	1,647,000	20.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	20.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,678.00000	2,643,000	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,677.00000	3,643,000	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.93570	6.96900		17.23	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		404.00000	390,000	17.15	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		342.00000	361,000	17.15	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.55700	130.70300			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			132.93600	133.08500			0.00	0	0.00
GOVI On	04/02/2010	GOVI			299.60200	299.25800		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		414.00000	435,000	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		47,834.00000	44,415,000	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			305.06200	304.71200		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		23,037.00000	24,008,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		73,917.00000	71,388,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			310.74000	310.38400		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		36,981.00000	38,175,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		89,141.00000	86,775,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/02/2010	Index Future			358.28100	358.32400			0.00	0	426.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.17000	7.14500			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.13000	7.13300			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.09000	7.08900			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.09000	7.08500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.09000	7.09000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			7.10000	7.10700			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.19000	7.19000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.40000	7.40000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.68000	7.70300			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.06000	8.07400			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.48000	8.47700			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.65000	8.63700			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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			289.27400	288.96600			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			294.54500	294.23200			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.75100	7.77100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		9.00000	9,000	1.49	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		420.00000	389,000	1.49	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.55200	8.57300		5.00	0.00	0	7,251.00
R157	On	04/02/2010	Bond Future	7.75	Call		0.00000	0,000	4.86	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		4,170.00000	4,066,000	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.63400	8.65700		5.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		933.00000	972,000	4.94	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,681.00000	1,611,000	4.94	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.69100	8.71500		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		1,885.00000	1,937,000	5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,727.00000	1,670,000	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.22700	9.24800		11.25	0.00	0	19,109.00
R186	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	10.78	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		9,708.00000	9,516,000	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.28200	9.30400		11.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R186	On	06/05/2010	Bond Future	9.00	Call		1,516.00000	1,574,000	11.08	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,305.00000	4,165,000	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.32500	9.34700		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,305.00000	3,391,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,173.00000	4,063,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,585.00000	1,635,000	11.27	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		7,092.00000	6,946,000	11.27	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,797.00000	5,918,000	12.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		2,300.00000	2,225,000	12.01	0.00	0	1,300.00
R201	On	04/02/2010	Bond Future			8.64100	8.65200		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.82	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,636.00000	4,593,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.72300	8.73400		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		638.00000	649,000	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,517.00000	1,486,000	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.78000	8.79200		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,809.00000	1,830,000	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,072.00000	1,051,000	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.18100	9.20200		7.25	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	6.97	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,401.00000	5,292,000	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.26100	9.28300		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		880.00000	914,000	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,326.00000	2,249,000	7.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/08/2010	Bond Future			9.32200	9.34500		7.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		1,789.00000	1,838,000	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,258.00000	2,194,000	7.11	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.20000	9.22100		8.25	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		6,045.00000	5,925,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		105.00000	109,000	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,372.00000	1,257,000	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,217.00000	4,098,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.27300	9.29500		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		941.00000	977,000	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,598.00000	2,511,000	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.33100	9.35400		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		1,987.00000	2,041,000	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,554.00000	2,483,000	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.68300	8.70500		4.25	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.09	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,941.00000	3,871,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.78700	8.81000		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		790.00000	819,000	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		971.00000	931,000	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.86500	8.89000		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,287.00000	1,323,000	4.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future	9.00	Put		977.00000	942,000	4.04	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.34000	9.36000		9.25	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	8.85	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		6,765.00000	6,649,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.41300	9.43500		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,221.00000	1,265,000	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,281.00000	2,200,000	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.47300	9.49600		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,394.00000	2,455,000	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,372.00000	2,304,000	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.34900	9.37000		9.75	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,437.00000	5,311,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.41500	9.43600		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,260.00000	1,303,000	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,365.00000	2,284,000	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.46700	9.48900		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,532.00000	2,592,000	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,468.00000	2,401,000	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.11500	9.12600		14.00	0.00	0	1,798.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.39	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		14,224.00000	14,141,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,119.00000	6,202,000	15.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	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			9.15500	9.16600		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		495.00000	503,000	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,781.00000	5,706,000	14.03	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.18400	9.19500		14.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,673.00000	1,695,000	14.24	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		5,114.00000	5,055,000	14.24	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			295.91100	295.57800			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			301.30300	300.96400			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>66,302,192.50</b>	<b>7,862</b>	<b>896,920.00</b>	

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.70000	7.72000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.54000	8.56000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.22000	9.24000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.62500	8.64000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.17000	9.19000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.19000	9.21000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			8.67000	8.69000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.33500	9.35500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.34000	9.35500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.11500	9.12500			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>66,302,192.50</b>	<b>7,862</b>	<b>896,920.00</b>