



# Daily MTM Report

Daily summary for: 22/02/2010

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			7.76030	7.72600		15.96	52,304,422.00	6,740	246,191.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,774.00000	8,740,000	51.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	47.87	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,774.00000	6,740,000	47.87	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,524.00000	8,490,000	51.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	47.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,524.00000	6,490,000	47.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		19.00000	16,000	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		543.00000	506,000	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		493.00000	521,000	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		17.00000	11,000	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,476.00000	1,510,000	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,476.00000	2,510,000	22.38	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	5.25	Put		0.00000	0,000	22.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,476.00000	3,510,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,274.00000	8,240,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		730.00000	763,000	20.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		4.00000	3,000	20.79	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,726.00000	1,760,000	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,726.00000	2,760,000	20.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,726.00000	3,760,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,324.00000	8,290,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,324.00000	6,290,000	46.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,676.00000	3,710,000	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,424.00000	8,390,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,424.00000	4,390,000	41.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		586.00000	616,000	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		10.00000	6,000	19.82	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	6.15	Call		1,576.00000	1,610,000	24.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,576.00000	3,610,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,724.00000	8,690,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,724.00000	6,690,000	47.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,924.00000	8,890,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	48.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,924.00000	6,890,000	48.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		4.00000	3,000	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		928.00000	893,000	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,076.00000	2,110,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,076.00000	3,110,000	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,874.00000	8,840,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,874.00000	6,840,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,824.00000	8,790,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,824.00000	6,790,000	48.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,624.00000	8,590,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,624.00000	6,590,000	47.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,674.00000	8,640,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,674.00000	6,640,000	47.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,574.00000	8,540,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	47.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,574.00000	6,540,000	47.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,426.00000	1,460,000	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,426.00000	2,460,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,426.00000	3,460,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,474.00000	8,440,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	47.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,474.00000	6,440,000	47.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,374.00000	8,340,000	51.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,374.00000	6,340,000	46.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,874.00000	4,840,000	42.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,626.00000	3,660,000	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		23.00000	20,000	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		497.00000	460,000	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		539.00000	568,000	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		13.00000	8,000	19.50	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,526.00000	1,560,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,526.00000	2,560,000	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,526.00000	3,560,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		13.00000	10,000	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		637.00000	600,000	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		403.00000	428,000	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		27.00000	18,000	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,376.00000	1,410,000	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,376.00000	2,410,000	23.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,376.00000	3,410,000	27.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,126.00000	1,160,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,126.00000	2,160,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,126.00000	3,160,000	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		319.00000	340,000	17.89	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		43.00000	30,000	17.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,276.00000	1,310,000	23.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	23.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,276.00000	2,310,000	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,276.00000	3,310,000	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		10.00000	9,000	20.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		684.00000	649,000	20.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		360.00000	384,000	18.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		34.00000	24,000	18.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,326.00000	2,360,000	23.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,326.00000	3,360,000	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,226.00000	1,260,000	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	23.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,226.00000	2,260,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,226.00000	3,260,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,324.00000	5,290,000	43.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,176.00000	1,210,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,176.00000	2,210,000	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,176.00000	3,210,000	22.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	22.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,474.00000	4,440,000	41.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3.00000	3,000	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		977.00000	943,000	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		145.00000	153,000	16.28	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		119.00000	93,000	16.28	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,027.00000	1,061,000	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		1.00000	1,000	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,026.00000	2,060,000	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,026.00000	3,060,000	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		123.00000	124,000	15.96	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		147.00000	114,000	15.96	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		977.00000	1,011,000	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		1.00000	1,000	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,976.00000	2,010,000	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,976.00000	3,010,000	18.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	24.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,325.00000	1,291,000	24.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		682.00000	714,000	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		6.00000	4,000	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,676.00000	1,710,000	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,676.00000	2,710,000	20.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		86.00000	84,000	16.62	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		210.00000	174,000	16.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		878.00000	911,000	21.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		2.00000	1,000	21.75	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,876.00000	1,910,000	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,876.00000	2,910,000	19.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2.00000	1,000	23.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,176.00000	1,141,000	23.57	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		828.00000	862,000	21.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		2.00000	2,000	21.43	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,826.00000	1,860,000	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		779.00000	812,000	21.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		3.00000	2,000	21.11	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,776.00000	1,810,000	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,776.00000	2,810,000	20.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,374.00000	5,340,000	44.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,374.00000	4,340,000	41.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		634.00000	665,000	20.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		8.00000	5,000	20.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,626.00000	1,660,000	24.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,626.00000	2,660,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,274.00000	4,240,000	41.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		447.00000	474,000	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		21.00000	14,000	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	50.26	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	15.40	Put		7,674.00000	7,640,000	50.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,326.00000	1,360,000	23.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,826.00000	2,860,000	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,326.00000	4,360,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	50.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,924.00000	7,890,000	50.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,924.00000	4,890,000	42.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,077.00000	1,111,000	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,576.00000	2,610,000	21.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,076.00000	4,110,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		280.00000	298,000	17.57	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		54.00000	38,000	17.57	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	25.23	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,425.00000	1,391,000	25.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,524.00000	4,490,000	41.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		242.00000	258,000	17.25	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		66.00000	48,000	17.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		207.00000	221,000	16.93	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		81.00000	61,000	16.93	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,824.00000	1,790,000	27.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,724.00000	1,690,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		175.00000	185,000	16.60	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		99.00000	75,000	16.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		72.00000	69,000	16.95	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		246.00000	209,000	16.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,724.00000	4,690,000	42.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		41.00000	37,000	17.95	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		365.00000	327,000	17.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	43.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,974.00000	4,940,000	43.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		15.00000	13,000	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		589.00000	553,000	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,624.00000	4,590,000	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,924.00000	1,890,000	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		60.00000	57,000	17.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		284.00000	247,000	17.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,674.00000	4,640,000	42.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		50.00000	46,000	17.62	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		324.00000	286,000	17.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		28.00000	24,000	18.61	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		452.00000	414,000	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,774.00000	4,740,000	42.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,374.00000	2,340,000	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,274.00000	2,240,000	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,174.00000	2,140,000	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		34.00000	30,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		408.00000	370,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	43.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,174.00000	5,140,000	43.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,474.00000	2,440,000	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		7.00000	6,000	20.93	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		781.00000	746,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,124.00000	5,090,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		9.00000	7,000	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		733.00000	697,000	20.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,224.00000	5,190,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		6.00000	5,000	21.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		830.00000	795,000	21.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,274.00000	5,240,000	43.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,674.00000	2,640,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,574.00000	2,540,000	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		5.00000	4,000	21.59	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		879.00000	844,000	21.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	44.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,424.00000	5,390,000	44.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3.00000	2,000	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,027.00000	992,000	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,924.00000	5,890,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,275.00000	1,241,000	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	44.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,524.00000	5,490,000	44.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,824.00000	2,790,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	1,000	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,126.00000	1,091,000	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,874.00000	5,840,000	45.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,624.00000	5,590,000	44.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,924.00000	2,890,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	23.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,225.00000	1,191,000	23.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	44.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,474.00000	5,440,000	44.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,774.00000	2,740,000	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	2,000	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,076.00000	1,042,000	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	45.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,774.00000	5,740,000	45.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,574.00000	1,540,000	26.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,674.00000	1,640,000	26.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	46.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,074.00000	6,040,000	46.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,874.00000	1,840,000	28.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,274.00000	6,240,000	46.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,174.00000	4,140,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,074.00000	2,040,000	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,424.00000	6,390,000	46.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,324.00000	4,290,000	41.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,224.00000	4,190,000	40.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,174.00000	6,140,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,074.00000	4,040,000	40.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,974.00000	3,940,000	40.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,974.00000	1,940,000	28.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,224.00000	6,190,000	46.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,124.00000	4,090,000	40.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,024.00000	3,990,000	40.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,924.00000	3,890,000	39.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	39.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,824.00000	3,790,000	39.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	44.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,574.00000	5,540,000	44.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,874.00000	2,840,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,375.00000	1,341,000	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,674.00000	5,640,000	44.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,174.00000	3,140,000	35.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,074.00000	3,040,000	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,974.00000	2,940,000	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1.00000	0,000	25.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,475.00000	1,440,000	25.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	45.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,724.00000	5,690,000	45.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,024.00000	2,990,000	34.81	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	9.25	Call		1.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,525.00000	1,490,000	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	45.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,824.00000	5,790,000	45.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	38.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,724.00000	3,690,000	38.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	38.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,624.00000	3,590,000	38.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,524.00000	3,490,000	37.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	37.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,424.00000	3,390,000	37.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.49	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,324.00000	3,290,000	36.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,224.00000	3,190,000	35.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,124.00000	3,090,000	35.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,624.00000	1,590,000	26.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,974.00000	5,940,000	45.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	39.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,874.00000	3,840,000	39.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,774.00000	3,740,000	39.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,674.00000	3,640,000	38.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	37.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,574.00000	3,540,000	37.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,474.00000	3,440,000	37.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,374.00000	3,340,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,774.00000	1,740,000	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,824.00000	4,790,000	42.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,724.00000	2,690,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,624.00000	2,590,000	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,524.00000	2,490,000	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,424.00000	2,390,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,324.00000	2,290,000	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,224.00000	2,190,000	30.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,024.00000	1,990,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.91	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,574.00000	4,540,000	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	29.76	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,124.00000	2,090,000	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	38.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,714.00000	3,680,000	38.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,274.00000	3,240,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	50.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,874.00000	7,840,000	50.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,126.00000	4,160,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	50.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,824.00000	7,790,000	50.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,176.00000	4,210,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,974.00000	7,940,000	51.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,026.00000	4,060,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,074.00000	8,040,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		103.00000	102,000	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		177.00000	142,000	16.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		927.00000	961,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		1.00000	1,000	22.08	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,926.00000	1,960,000	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,926.00000	2,960,000	19.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,926.00000	3,960,000	38.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,124.00000	8,090,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	46.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,124.00000	6,090,000	46.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,876.00000	3,910,000	37.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,174.00000	8,140,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,826.00000	3,860,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	50.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,724.00000	7,690,000	50.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,276.00000	4,310,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	50.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,774.00000	7,740,000	50.53	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	3.50	Call		4,226.00000	4,260,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,024.00000	7,990,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,024.00000	5,990,000	45.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,976.00000	4,010,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,224.00000	8,190,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,776.00000	3,810,000	35.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.89530	7.86080		17.60	1,389,572.80	176	40,694.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		161.00000	157,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		700.00000	662,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,289.00000	8,255,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,289.00000	6,255,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,711.00000	3,745,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,339.00000	8,305,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,339.00000	6,305,000	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	4.20	Call		3,661.00000	3,695,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,439.00000	8,405,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,739.00000	8,705,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,939.00000	8,905,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,939.00000	6,905,000	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		8.00000	7,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,947.00000	2,912,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,889.00000	8,855,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,889.00000	6,855,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		9.00000	8,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,898.00000	2,863,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,113.00000	2,147,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,111.00000	3,145,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,839.00000	8,805,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.74	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	14/06/2010	Foreign Exchange Future	14.70	Put		6,839.00000	6,805,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,639.00000	8,605,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,689.00000	8,655,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,589.00000	8,555,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,589.00000	6,555,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		551.00000	564,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		140.00000	119,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,420.00000	1,453,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		9.00000	8,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,412.00000	2,446,000	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,411.00000	3,445,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,489.00000	8,455,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,489.00000	6,455,000	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,518.00000	1,551,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		7.00000	6,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,512.00000	2,546,000	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	25.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,511.00000	3,545,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,389.00000	8,355,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		695.00000	714,000	16.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		84.00000	69,000	16.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,617.00000	1,650,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		6.00000	5,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,611.00000	3,645,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,439.00000	6,405,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	28.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,940.00000	4,906,000	28.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		183.00000	179,000	19.23	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		622.00000	584,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		657.00000	675,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		96.00000	80,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,568.00000	1,601,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		7.00000	6,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,562.00000	2,596,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,561.00000	3,595,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		152.00000	147,000	19.85	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		741.00000	702,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		106.00000	101,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		995.00000	956,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,739.00000	6,705,000	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,689.00000	6,655,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		2.00000	2,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,691.00000	3,657,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,639.00000	6,605,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		112.00000	107,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		951.00000	912,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,177.00000	1,208,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		16.00000	13,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,163.00000	2,197,000	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,161.00000	3,195,000	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		143.00000	138,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		782.00000	743,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		518.00000	530,000	17.10	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		157.00000	135,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,362.00000	2,396,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	24.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,361.00000	3,395,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,189.00000	5,155,000	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,190.00000	4,156,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		5.00000	5,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,194.00000	3,160,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		134.00000	129,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		823.00000	784,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		486.00000	497,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		175.00000	152,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,322.00000	1,355,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		11.00000	10,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,312.00000	2,346,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,311.00000	3,345,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,239.00000	5,205,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,240.00000	4,206,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		5.00000	4,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,244.00000	3,209,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		126.00000	121,000	20.46	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	14/06/2010	Foreign Exchange Future	8.60	Put		865.00000	826,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,274.00000	1,306,000	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		13.00000	11,000	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,262.00000	2,296,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,261.00000	3,295,000	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,289.00000	5,255,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		5.00000	4,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,294.00000	3,259,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		119.00000	114,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		908.00000	869,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,225.00000	1,257,000	17.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		14.00000	12,000	17.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,212.00000	2,247,000	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	2,000	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,211.00000	3,245,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,439.00000	5,405,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,440.00000	4,406,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		4.00000	3,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,443.00000	3,408,000	26.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		100.00000	95,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,039.00000	1,000,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		348.00000	353,000	17.47	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		287.00000	258,000	17.47	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,081.00000	1,111,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		20.00000	16,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,063.00000	2,097,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,061.00000	3,095,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		325.00000	328,000	17.53	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		314.00000	283,000	17.53	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,033.00000	1,063,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		22.00000	18,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,013.00000	2,047,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,011.00000	3,045,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,539.00000	5,505,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		3.00000	3,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,542.00000	3,508,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		89.00000	84,000	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,128.00000	1,089,000	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		305.00000	305,000	17.60	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		344.00000	310,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		988.00000	1,015,000	16.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		27.00000	20,000	16.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,964.00000	1,998,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,961.00000	2,996,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,639.00000	5,605,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		3.00000	2,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,642.00000	3,607,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,839.00000	5,805,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,840.00000	4,806,000	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,841.00000	3,807,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		9.00000	9,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,848.00000	2,814,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,789.00000	5,755,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,790.00000	4,756,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,791.00000	3,757,000	26.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		773.00000	795,000	16.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		62.00000	50,000	16.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,716.00000	1,749,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		5.00000	4,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,711.00000	2,746,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,739.00000	5,705,000	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	2,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,741.00000	3,707,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		11.00000	10,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,750.00000	2,715,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		72.00000	67,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,311.00000	1,272,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		236.00000	233,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		475.00000	438,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		814.00000	838,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		53.00000	43,000	16.60	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,765.00000	1,799,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,761.00000	2,796,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,589.00000	5,555,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		3.00000	2,000	26.44	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		3,592.00000	3,557,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		286.00000	285,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		375.00000	340,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		943.00000	970,000	16.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		32.00000	25,000	16.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,914.00000	1,948,000	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,911.00000	2,946,000	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,489.00000	5,455,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,490.00000	4,456,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		3.00000	3,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,492.00000	3,458,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		84.00000	79,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,173.00000	1,134,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		94.00000	89,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,083.00000	1,044,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,140.00000	5,105,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,140.00000	4,106,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		80.00000	75,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,219.00000	1,180,000	22.10	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	7.00	Call		899.00000	925,000	16.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		38.00000	30,000	16.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,864.00000	1,898,000	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,339.00000	5,305,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		4.00000	4,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,343.00000	3,309,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		64.00000	60,000	22.92	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,403.00000	1,365,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		733.00000	754,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		72.00000	59,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,666.00000	1,700,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		5.00000	5,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,661.00000	2,696,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,990.00000	3,956,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		61.00000	57,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,450.00000	1,412,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		75.00000	71,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,264.00000	1,226,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		620.00000	637,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		109.00000	92,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.53	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,639.00000	7,605,000	34.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,139.00000	6,105,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,640.00000	4,606,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		6.00000	5,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,145.00000	3,110,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,371.00000	1,404,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		10.00000	9,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,861.00000	2,896,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,361.00000	4,395,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,889.00000	7,855,000	35.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,389.00000	6,355,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		4.00000	3,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,393.00000	3,358,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		195.00000	191,000	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		584.00000	546,000	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,129.00000	1,160,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		18.00000	15,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,612.00000	2,646,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	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	3.75	Call		4,111.00000	4,145,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		58.00000	54,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,497.00000	1,459,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		456.00000	466,000	17.22	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		195.00000	171,000	17.22	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,390.00000	4,356,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.63	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,040.00000	4,006,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		68.00000	63,000	22.71	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,357.00000	1,318,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		55.00000	51,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,544.00000	1,506,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		427.00000	435,000	17.28	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		216.00000	190,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,340.00000	4,306,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		43.00000	40,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,782.00000	1,745,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		48.00000	44,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,687.00000	1,649,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		400.00000	407,000	17.35	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		239.00000	212,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		41.00000	38,000	24.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,830.00000	1,793,000	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		45.00000	42,000	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,734.00000	1,697,000	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		50.00000	46,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,639.00000	1,601,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		373.00000	379,000	17.41	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		262.00000	234,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,690.00000	4,656,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		221.00000	218,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		510.00000	473,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,890.00000	4,856,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		10.00000	9,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,799.00000	2,764,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		12.00000	11,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,701.00000	2,666,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		14.00000	13,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,603.00000	2,568,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		172.00000	167,000	19.44	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		661.00000	622,000	19.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,740.00000	4,706,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		13.00000	12,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,652.00000	2,617,000	26.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		15.00000	14,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,554.00000	2,519,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		208.00000	204,000	18.82	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		547.00000	509,000	18.82	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,590.00000	4,556,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		16.00000	15,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,505.00000	2,470,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		19.00000	18,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,408.00000	2,373,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		22.00000	21,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,311.00000	2,276,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		26.00000	24,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,215.00000	2,179,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		30.00000	28,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,119.00000	2,083,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		35.00000	32,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,024.00000	1,987,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		38.00000	35,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,927.00000	1,890,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		251.00000	249,000	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		440.00000	404,000	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	27.17	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,290.00000	4,256,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		53.00000	49,000	23.73	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		1,592.00000	1,554,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,540.00000	4,506,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		18.00000	16,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,457.00000	2,421,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		20.00000	19,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,359.00000	2,324,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		24.00000	22,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,263.00000	2,227,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		32.00000	30,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,071.00000	2,035,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		36.00000	33,000	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,975.00000	1,938,000	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		40.00000	36,000	24.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,879.00000	1,841,000	24.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		268.00000	266,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		407.00000	371,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		28.00000	26,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,167.00000	2,131,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,839.00000	7,805,000	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,161.00000	4,195,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,889.00000	5,855,000	30.62	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	11.75	Call		2.00000	1,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,891.00000	3,856,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,939.00000	7,905,000	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,939.00000	5,905,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	1,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,941.00000	3,906,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,061.00000	4,095,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,089.00000	8,055,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,089.00000	6,055,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,090.00000	4,056,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,911.00000	3,945,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,989.00000	7,955,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,989.00000	5,955,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,011.00000	4,045,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,639.00000	9,605,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,039.00000	8,005,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,039.00000	6,005,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,961.00000	3,995,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,139.00000	8,105,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,861.00000	3,895,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,189.00000	8,155,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,189.00000	6,155,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		856.00000	881,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		45.00000	36,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,815.00000	1,848,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		4.00000	3,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,811.00000	2,846,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,811.00000	3,845,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,739.00000	7,705,000	34.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,261.00000	4,295,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,789.00000	7,755,000	34.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,211.00000	4,245,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,239.00000	8,205,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,239.00000	6,205,000	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,761.00000	3,795,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		585.00000	600,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		124.00000	105,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.02930	7.99460		18.18	0.00	0	6,867.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,856.00000	7,822,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		9.00000	7,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,864.00000	5,828,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		32.00000	30,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,887.00000	3,851,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		107.00000	103,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,962.00000	1,924,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,200.00000	1,228,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		55.00000	49,000	17.12	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,152.00000	2,186,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		7.00000	7,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,146.00000	3,181,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,145.00000	4,179,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,806.00000	7,772,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		9.00000	8,000	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,814.00000	5,779,000	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		33.00000	31,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,838.00000	3,802,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		110.00000	106,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,915.00000	1,877,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		538.00000	545,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		343.00000	316,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,245.00000	1,273,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		50.00000	44,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,201.00000	2,235,000	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	6,000	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,196.00000	3,231,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	2,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,195.00000	4,229,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		514.00000	520,000	17.96	0.00	0	509.00

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	7.85	Put		369.00000	341,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,906.00000	7,872,000	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		9.00000	7,000	30.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,914.00000	5,878,000	30.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		32.00000	30,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,937.00000	3,901,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		103.00000	100,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,008.00000	1,971,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		490.00000	495,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		395.00000	366,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,156.00000	1,182,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		61.00000	53,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,103.00000	2,136,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		8.00000	7,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,096.00000	3,131,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,095.00000	4,130,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,956.00000	7,922,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		8.00000	7,000	30.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,963.00000	5,928,000	30.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		31.00000	29,000	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,986.00000	3,950,000	29.30	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	13/09/2010	Foreign Exchange Future	9.95	Call		100.00000	97,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,055.00000	2,018,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		467.00000	471,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		422.00000	392,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,112.00000	1,138,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		67.00000	59,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,053.00000	2,087,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		8.00000	8,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,046.00000	3,081,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,045.00000	4,080,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,056.00000	8,022,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		8.00000	6,000	31.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,063.00000	6,027,000	31.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		29.00000	27,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,084.00000	4,048,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		94.00000	90,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,149.00000	2,111,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		426.00000	428,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		481.00000	449,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,028.00000	1,052,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		83.00000	73,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,955.00000	1,989,000	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		10.00000	10,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,947.00000	2,981,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,945.00000	3,980,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,106.00000	8,072,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		7.00000	6,000	30.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,112.00000	6,077,000	30.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		28.00000	26,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,133.00000	4,097,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		91.00000	87,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,196.00000	2,158,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		407.00000	409,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		512.00000	480,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		989.00000	1,012,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		94.00000	83,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,906.00000	1,940,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		11.00000	11,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,897.00000	2,931,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,895.00000	3,930,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,156.00000	8,122,000	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	13/09/2010	Foreign Exchange Future	14.15	Call		7.00000	6,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,162.00000	6,127,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		27.00000	25,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,182.00000	4,146,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		88.00000	84,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,243.00000	2,205,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		390.00000	391,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		545.00000	512,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		950.00000	972,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		105.00000	93,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,858.00000	1,891,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		13.00000	12,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,847.00000	2,882,000	23.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	23.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,845.00000	3,880,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,306.00000	8,272,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		6.00000	5,000	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,311.00000	6,276,000	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		25.00000	22,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,330.00000	4,293,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		79.00000	76,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,384.00000	2,347,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		840.00000	859,000	17.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		145.00000	130,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,713.00000	1,745,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		18.00000	16,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,698.00000	2,732,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,695.00000	3,730,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,256.00000	8,222,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		6.00000	5,000	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,261.00000	6,226,000	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		25.00000	23,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,280.00000	4,244,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		82.00000	78,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,337.00000	2,299,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		357.00000	358,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		612.00000	579,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		876.00000	896,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		131.00000	117,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,761.00000	1,794,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		16.00000	15,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,748.00000	2,782,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,745.00000	3,780,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	28.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,406.00000	8,372,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		5.00000	4,000	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,410.00000	6,375,000	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		23.00000	21,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,428.00000	4,392,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		74.00000	71,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,479.00000	2,442,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		314.00000	313,000	19.48	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		719.00000	684,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		772.00000	788,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		177.00000	159,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,617.00000	1,649,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		22.00000	20,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,598.00000	2,633,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	4,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,595.00000	3,630,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		342.00000	342,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		647.00000	613,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,706.00000	7,672,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		10.00000	8,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,715.00000	5,679,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		35.00000	33,000	28.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,740.00000	3,704,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		117.00000	114,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,822.00000	1,785,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		591.00000	600,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		296.00000	271,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,336.00000	1,366,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		41.00000	37,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,301.00000	2,335,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,296.00000	3,330,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,295.00000	4,329,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,756.00000	7,722,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		9.00000	8,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,764.00000	5,729,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		34.00000	32,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,789.00000	3,753,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		114.00000	110,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,869.00000	1,831,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		564.00000	572,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		319.00000	293,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,291.00000	1,319,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		46.00000	40,000	17.39	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	13/09/2010	Foreign Exchange Future	5.75	Call		2,251.00000	2,285,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	6,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,246.00000	3,281,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	2,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,245.00000	4,279,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,006.00000	7,972,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		8.00000	7,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,013.00000	5,978,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		30.00000	28,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,035.00000	3,999,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		97.00000	94,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,102.00000	2,065,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		445.00000	448,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		450.00000	419,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,068.00000	1,093,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		73.00000	64,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,004.00000	2,038,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		9.00000	9,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,997.00000	3,031,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,995.00000	4,030,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	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	13/09/2010	Foreign Exchange Future	16.20	Put		8,206.00000	8,172,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		7.00000	5,000	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,212.00000	6,176,000	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		26.00000	24,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,231.00000	4,195,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		85.00000	81,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,290.00000	2,252,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		373.00000	374,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		578.00000	545,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		912.00000	933,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		117.00000	104,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,809.00000	1,842,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		14.00000	13,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,797.00000	2,832,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,795.00000	3,830,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,356.00000	8,322,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		6.00000	5,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,361.00000	6,326,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		24.00000	22,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,379.00000	4,343,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		77.00000	73,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,432.00000	2,394,000	25.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		328.00000	327,000	19.32	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		683.00000	648,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		805.00000	823,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		160.00000	144,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,665.00000	1,697,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		20.00000	18,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,648.00000	2,682,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,645.00000	3,680,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		154.00000	150,000	22.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,459.00000	1,421,000	22.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		172.00000	168,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,327.00000	1,289,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		832.00000	796,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		277.00000	275,000	19.97	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		949.00000	913,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		244.00000	242,000	20.46	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		179.00000	175,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,284.00000	1,246,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		193.00000	189,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,198.00000	1,160,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.16220	8.12720		18.51	0.00	0	663.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		15.00000	13,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,838.00000	7,801,000	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	13/12/2010	Foreign Exchange Future	13.95	Call		33.00000	31,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,856.00000	5,819,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		72.00000	68,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,895.00000	3,856,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		181.00000	175,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,004.00000	1,963,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		630.00000	637,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		453.00000	425,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,272.00000	1,298,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		95.00000	86,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,191.00000	2,226,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	14,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,182.00000	3,217,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	5,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,178.00000	4,213,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		414.00000	412,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		837.00000	800,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		14.00000	13,000	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,887.00000	7,851,000	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		33.00000	30,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,906.00000	5,868,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		71.00000	67,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,944.00000	3,905,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		176.00000	171,000	23.56	0.00	0	300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,049.00000	2,009,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,231.00000	1,256,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		104.00000	94,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,142.00000	2,176,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	14,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,132.00000	3,167,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	5,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,128.00000	4,163,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		14.00000	12,000	32.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,937.00000	7,900,000	32.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		32.00000	30,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,955.00000	5,918,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		70.00000	66,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,993.00000	3,954,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		172.00000	167,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,095.00000	2,055,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		585.00000	590,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		508.00000	478,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,190.00000	1,215,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		113.00000	103,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,093.00000	2,127,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		16.00000	15,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,083.00000	3,117,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		6.00000	5,000	23.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,078.00000	4,113,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		14.00000	12,000	32.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,987.00000	7,950,000	32.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		32.00000	29,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,005.00000	5,967,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		68.00000	65,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,041.00000	4,003,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		168.00000	162,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,141.00000	2,100,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		563.00000	568,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		536.00000	506,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,150.00000	1,174,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		123.00000	112,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,044.00000	2,078,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		17.00000	16,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,033.00000	3,068,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	6,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,028.00000	4,063,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		607.00000	613,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		480.00000	451,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		14.00000	12,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,037.00000	8,000,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		31.00000	29,000	31.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,054.00000	6,017,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		67.00000	63,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,090.00000	4,051,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		163.00000	158,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,186.00000	2,146,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		544.00000	546,000	18.51	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		567.00000	534,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,112.00000	1,133,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		135.00000	121,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,996.00000	2,028,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		19.00000	16,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,983.00000	3,018,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	6,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,979.00000	4,013,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		13.00000	12,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,086.00000	8,050,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		30.00000	28,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,103.00000	6,066,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		65.00000	62,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,138.00000	4,100,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		159.00000	154,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,232.00000	2,192,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		525.00000	527,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		598.00000	565,000	18.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,076.00000	1,096,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		149.00000	134,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,948.00000	1,981,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		21.00000	19,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,934.00000	2,968,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	6,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,929.00000	3,963,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	1,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		13.00000	11,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,136.00000	8,099,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		30.00000	27,000	31.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,153.00000	6,115,000	31.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		64.00000	61,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,187.00000	4,149,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		155.00000	150,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,278.00000	2,238,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		508.00000	508,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		631.00000	596,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,040.00000	1,059,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		163.00000	147,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,901.00000	1,933,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		24.00000	21,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,884.00000	2,919,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	7,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,879.00000	3,914,000	26.71	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		11.00000	10,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,334.00000	8,298,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		27.00000	25,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,350.00000	6,313,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		59.00000	55,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,382.00000	4,343,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		139.00000	135,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,462.00000	2,423,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		443.00000	442,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		766.00000	730,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		906.00000	921,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		229.00000	209,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,714.00000	1,745,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		37.00000	33,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,686.00000	2,720,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	8,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,679.00000	3,714,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		12.00000	10,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,285.00000	8,248,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		28.00000	26,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,301.00000	6,264,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		60.00000	57,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,333.00000	4,295,000	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		143.00000	138,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,416.00000	2,376,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		458.00000	457,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		731.00000	695,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		938.00000	954,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		211.00000	192,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,760.00000	1,791,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		33.00000	29,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,735.00000	2,770,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	8,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,729.00000	3,764,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		400.00000	398,000	19.74	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		873.00000	836,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		11.00000	10,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,384.00000	8,348,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		26.00000	24,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,399.00000	6,362,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		57.00000	54,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,430.00000	4,392,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		136.00000	131,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,509.00000	2,469,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		428.00000	427,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		801.00000	765,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		875.00000	889,000	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		248.00000	227,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,668.00000	1,698,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		41.00000	36,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,636.00000	2,671,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	9,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,630.00000	3,664,000	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	2,000	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		490.00000	491,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		663.00000	629,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		15.00000	14,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,738.00000	7,702,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		34.00000	32,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,757.00000	5,720,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		75.00000	71,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,798.00000	3,759,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		190.00000	185,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,913.00000	1,873,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		679.00000	687,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		402.00000	375,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,357.00000	1,384,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		80.00000	72,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,290.00000	2,324,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		13.00000	12,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,281.00000	3,316,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	24.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,278.00000	4,313,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		15.00000	13,000	32.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,788.00000	7,751,000	32.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		34.00000	31,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,807.00000	5,769,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		73.00000	70,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,846.00000	3,808,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		186.00000	180,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,959.00000	1,918,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		654.00000	661,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		427.00000	399,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,314.00000	1,341,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		87.00000	79,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,241.00000	2,275,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	13,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,232.00000	3,266,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	4,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,228.00000	4,263,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		12.00000	11,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,185.00000	8,149,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		29.00000	27,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,202.00000	6,165,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		63.00000	59,000	28.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,236.00000	4,197,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		151.00000	146,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,324.00000	2,284,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,005.00000	1,023,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		178.00000	161,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,853.00000	1,885,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		26.00000	23,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,835.00000	2,869,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		8.00000	7,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,829.00000	3,864,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		12.00000	11,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,235.00000	8,199,000	32.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		28.00000	26,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,251.00000	6,214,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		61.00000	58,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,284.00000	4,246,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		147.00000	142,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,370.00000	2,330,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		474.00000	474,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		697.00000	662,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		971.00000	988,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		194.00000	176,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,806.00000	1,838,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		29.00000	26,000	17.45	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	13/12/2010	Foreign Exchange Future	5.35	Call		2,785.00000	2,819,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	7,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,779.00000	3,814,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		21.00000	19,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,944.00000	6,907,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		46.00000	43,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,969.00000	4,931,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		104.00000	100,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,027.00000	2,988,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		300.00000	296,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,223.00000	1,184,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,077.00000	5,112,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,264.00000	1,224,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		291.00000	286,000	21.10	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		230.00000	225,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,603.00000	1,563,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		274.00000	269,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,347.00000	1,307,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		224.00000	218,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,647.00000	1,606,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.01450	11.91230		12.29	240,290.00	20	12,932.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	42.66	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	22.00	Put		10,088.00000	9,986,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,088.00000	7,986,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	38.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,088.00000	5,986,000	38.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,088.00000	3,986,000	35.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,089.00000	1,987,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		7.00000	6,000	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,095.00000	992,000	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		127.00000	149,000	12.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		215.00000	135,000	12.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		918.00000	1,017,000	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		6.00000	3,000	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,912.00000	2,015,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	1,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,238.00000	10,136,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,238.00000	8,136,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,238.00000	6,136,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,238.00000	4,136,000	35.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		1.00000	0,000	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,239.00000	2,136,000	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		5.00000	4,000	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,243.00000	1,140,000	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		83.00000	93,000	13.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		321.00000	229,000	13.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		773.00000	869,000	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		11.00000	5,000	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,763.00000	1,865,000	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	1,000	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,188.00000	10,086,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,188.00000	8,086,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	39.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,188.00000	6,086,000	39.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,188.00000	4,086,000	35.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,189.00000	2,086,000	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		6.00000	5,000	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,194.00000	1,091,000	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		96.00000	109,000	12.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		284.00000	195,000	12.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		821.00000	919,000	16.60	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	11.10	Put		9.00000	5,000	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,813.00000	1,915,000	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		2,762.00000	2,865,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,588.00000	9,486,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	41.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,588.00000	7,486,000	41.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,438.00000	9,336,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	41.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,438.00000	7,336,000	41.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	37.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,438.00000	5,336,000	37.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,438.00000	3,336,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		3.00000	2,000	19.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,441.00000	1,338,000	19.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		46.00000	49,000	14.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		484.00000	385,000	14.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		586.00000	676,000	15.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		24.00000	12,000	15.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,563.00000	1,665,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	20.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,562.00000	2,665,000	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,288.00000	9,186,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	41.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,288.00000	7,186,000	41.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	37.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,288.00000	5,186,000	37.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,288.00000	3,186,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		4.00000	4,000	18.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,292.00000	1,190,000	18.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		72.00000	79,000	13.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		360.00000	265,000	13.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		725.00000	821,000	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		13.00000	7,000	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,713.00000	1,815,000	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	1,000	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,712.00000	2,815,000	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,338.00000	9,236,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	41.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,338.00000	7,236,000	41.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	37.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,338.00000	5,236,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	30.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,338.00000	3,236,000	30.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		4.00000	3,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,342.00000	1,239,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		62.00000	67,000	13.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		400.00000	303,000	13.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		678.00000	772,000	15.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		16.00000	8,000	15.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,663.00000	1,765,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,662.00000	2,765,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,488.00000	9,386,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	41.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,488.00000	7,386,000	41.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	37.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,488.00000	5,386,000	37.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,488.00000	3,386,000	31.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		3.00000	2,000	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,491.00000	1,388,000	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		40.00000	41,000	14.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		528.00000	427,000	14.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		541.00000	629,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		29.00000	15,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,513.00000	1,615,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,512.00000	2,615,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,738.00000	9,636,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	42.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,738.00000	7,636,000	42.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,888.00000	9,786,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	42.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,888.00000	7,786,000	42.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,138.00000	10,036,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,138.00000	8,036,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	38.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,138.00000	6,036,000	38.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,138.00000	4,036,000	35.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		6.00000	6,000	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,144.00000	1,042,000	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		110.00000	127,000	12.55	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	12.05	Put		248.00000	163,000	12.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		869.00000	968,000	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		7.00000	4,000	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,863.00000	1,965,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,038.00000	9,936,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	42.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,038.00000	7,936,000	42.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,988.00000	9,886,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	42.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,988.00000	7,886,000	42.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,938.00000	9,836,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	42.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,938.00000	7,836,000	42.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,838.00000	9,736,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	42.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,838.00000	7,736,000	42.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,688.00000	9,586,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	41.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,688.00000	7,586,000	41.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,638.00000	9,536,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	41.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,638.00000	7,536,000	41.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,538.00000	9,436,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	41.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,538.00000	7,436,000	41.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	37.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,538.00000	5,436,000	37.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,538.00000	3,436,000	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		2.00000	2,000	20.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,540.00000	1,438,000	20.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		34.00000	35,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		572.00000	471,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		497.00000	582,000	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		35.00000	18,000	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,463.00000	1,565,000	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	1,000	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,462.00000	2,565,000	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,388.00000	9,286,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	41.33	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	19.30	Put		7,388.00000	7,286,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	37.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,388.00000	5,286,000	37.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,388.00000	4,286,000	35.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,388.00000	3,286,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,388.00000	2,286,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		3.00000	3,000	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,391.00000	1,289,000	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		54.00000	57,000	13.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		442.00000	343,000	13.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		632.00000	724,000	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		20.00000	10,000	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,613.00000	1,715,000	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,612.00000	2,715,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,139.00000	2,037,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	38.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,988.00000	5,886,000	38.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	36.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,988.00000	4,886,000	36.77	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	15.90	Call		0.00000	0,000	34.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,988.00000	3,886,000	34.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,988.00000	2,886,000	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,989.00000	1,887,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		10.00000	9,000	17.08	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		998.00000	895,000	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		167.00000	210,000	12.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		155.00000	96,000	12.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,016.00000	1,116,000	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		4.00000	2,000	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,012.00000	2,115,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	1,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	38.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,738.00000	5,636,000	38.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	36.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,738.00000	4,636,000	36.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,738.00000	3,636,000	32.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,738.00000	2,636,000	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,739.00000	1,637,000	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		19.00000	18,000	15.75	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		757.00000	654,000	15.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		333.00000	403,000	13.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		71.00000	39,000	13.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,264.00000	1,365,000	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2.00000	1,000	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,262.00000	2,365,000	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	1,000	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	38.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,838.00000	5,736,000	38.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,838.00000	4,736,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,838.00000	3,736,000	33.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,838.00000	2,736,000	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,839.00000	1,737,000	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		14.00000	13,000	16.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		852.00000	749,000	16.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		260.00000	321,000	13.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		98.00000	57,000	13.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,165.00000	1,265,000	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3.00000	1,000	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,162.00000	2,265,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	1,000	21.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	38.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,638.00000	5,536,000	38.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,638.00000	4,536,000	36.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,638.00000	3,536,000	32.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,638.00000	2,536,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		2.00000	2,000	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,640.00000	1,538,000	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		26.00000	25,000	15.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		664.00000	561,000	15.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		412.00000	490,000	14.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		50.00000	26,000	14.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,363.00000	1,465,000	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		1.00000	1,000	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,362.00000	2,465,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	1,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	38.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,938.00000	5,836,000	38.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	36.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,938.00000	4,836,000	36.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,938.00000	3,836,000	34.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,938.00000	2,836,000	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,939.00000	1,837,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		11.00000	10,000	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		949.00000	846,000	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		196.00000	245,000	13.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		134.00000	81,000	13.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,065.00000	1,166,000	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3.00000	2,000	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,062.00000	2,165,000	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	1,000	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	38.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,038.00000	5,936,000	38.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	36.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,038.00000	4,936,000	36.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,038.00000	3,936,000	34.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,038.00000	2,936,000	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,039.00000	1,937,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		8.00000	7,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,046.00000	943,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		146.00000	178,000	12.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		184.00000	114,000	12.53	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	10.95	Call		967.00000	1,067,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		5.00000	3,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,962.00000	2,065,000	22.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	1,000	22.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	38.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,888.00000	5,786,000	38.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	36.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,888.00000	4,786,000	36.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,888.00000	3,786,000	33.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,888.00000	2,786,000	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,889.00000	1,787,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		13.00000	12,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		901.00000	798,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		227.00000	282,000	13.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		115.00000	68,000	13.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,115.00000	1,216,000	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3.00000	2,000	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,112.00000	2,215,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	1,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	38.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,788.00000	5,686,000	38.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	36.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,788.00000	4,686,000	36.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,788.00000	3,686,000	33.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	27.18	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,788.00000	2,686,000	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,789.00000	1,687,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		17.00000	16,000	16.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		805.00000	702,000	16.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		296.00000	361,000	13.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		84.00000	47,000	13.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,214.00000	1,315,000	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2.00000	1,000	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,212.00000	2,315,000	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	1,000	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,688.00000	5,586,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	36.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,688.00000	4,586,000	36.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,688.00000	3,586,000	32.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,688.00000	2,586,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		2.00000	1,000	20.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,690.00000	1,587,000	20.81	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	12.60	Call		22.00000	22,000	15.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		710.00000	608,000	15.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		372.00000	446,000	14.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		60.00000	32,000	14.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,314.00000	1,415,000	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2.00000	1,000	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,312.00000	2,415,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,588.00000	5,486,000	37.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,588.00000	4,486,000	36.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,588.00000	3,486,000	32.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,588.00000	2,486,000	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		30.00000	30,000	14.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		618.00000	516,000	14.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		454.00000	536,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		42.00000	22,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,413.00000	1,515,000	19.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		1.00000	1,000	19.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,412.00000	2,515,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		2.00000	2,000	20.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,590.00000	1,488,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,688.00000	8,586,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	40.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,688.00000	6,586,000	40.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,312.00000	3,415,000	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,588.00000	8,486,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	39.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,588.00000	6,486,000	39.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,412.00000	3,515,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,638.00000	8,536,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	39.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,638.00000	6,536,000	39.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,362.00000	3,465,000	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,888.00000	8,786,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	40.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,888.00000	6,786,000	40.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,112.00000	3,215,000	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	19.64	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	20.90	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,988.00000	8,886,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,988.00000	6,886,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,012.00000	3,115,000	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,938.00000	8,836,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	40.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,938.00000	6,836,000	40.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,062.00000	3,165,000	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,038.00000	8,936,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	40.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,038.00000	6,936,000	40.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,962.00000	3,065,000	19.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	19.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,188.00000	9,086,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,188.00000	7,086,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	37.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,188.00000	5,086,000	37.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	29.61	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,188.00000	3,086,000	29.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,812.00000	2,915,000	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,238.00000	9,136,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	41.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,238.00000	7,136,000	41.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	37.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,238.00000	5,136,000	37.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	29.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,238.00000	3,136,000	29.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,138.00000	9,036,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,138.00000	7,036,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,138.00000	5,036,000	37.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,138.00000	3,036,000	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,862.00000	2,965,000	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,438.00000	8,336,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	39.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,438.00000	6,336,000	39.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,438.00000	4,336,000	35.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,438.00000	2,336,000	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,562.00000	3,665,000	19.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	19.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,962.00000	4,065,000	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,912.00000	3,015,000	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,912.00000	4,015,000	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,062.00000	4,165,000	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,862.00000	3,965,000	18.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	18.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,738.00000	8,636,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	40.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,738.00000	6,636,000	40.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,262.00000	3,365,000	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,762.00000	3,865,000	18.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	18.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	42.66	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	20.20	Put		8,288.00000	8,186,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	39.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,288.00000	6,186,000	39.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,288.00000	4,186,000	35.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		1.00000	0,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,289.00000	2,186,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,712.00000	3,815,000	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,538.00000	8,436,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	39.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,538.00000	6,436,000	39.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,538.00000	4,436,000	35.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,538.00000	2,436,000	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,462.00000	3,565,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,788.00000	8,686,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,788.00000	6,686,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,212.00000	3,315,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,488.00000	8,386,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	39.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,488.00000	6,386,000	39.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,488.00000	4,386,000	35.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,488.00000	2,386,000	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,512.00000	3,615,000	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,838.00000	8,736,000	42.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	40.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,838.00000	6,736,000	40.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,162.00000	3,265,000	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.21560	12.11230		14.69	61,078.00	5	13,663.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,938.00000	9,834,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,939.00000	7,835,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,238.00000	10,134,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,239.00000	8,134,000	28.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,738.00000	9,634,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,739.00000	7,635,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		3.00000	2,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,741.00000	5,636,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		18.00000	16,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,756.00000	3,650,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,588.00000	9,484,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,589.00000	7,485,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		3.00000	3,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,591.00000	5,487,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		20.00000	18,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,608.00000	3,502,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,488.00000	9,384,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,489.00000	7,385,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		112.00000	113,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,600.00000	1,497,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		261.00000	273,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		749.00000	657,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,541.00000	1,637,000	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	10.60	Put		29.00000	21,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,519.00000	2,621,000	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		7.00000	5,000	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,288.00000	9,184,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,289.00000	7,185,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,338.00000	9,234,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,339.00000	7,235,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		300.00000	315,000	15.50	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		638.00000	549,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		804.00000	871,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		142.00000	105,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,685.00000	1,783,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		23.00000	17,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,668.00000	2,770,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		6.00000	4,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,788.00000	9,684,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		2.00000	2,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,790.00000	5,686,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		17.00000	15,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,805.00000	3,699,000	23.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,988.00000	9,884,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,989.00000	7,885,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		2.00000	2,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,990.00000	5,886,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,138.00000	10,034,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,139.00000	8,035,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		362.00000	384,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		500.00000	418,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		956.00000	1,032,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		94.00000	66,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,878.00000	1,978,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		16.00000	12,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,188.00000	10,084,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,189.00000	8,084,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		917.00000	990,000	13.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		105.00000	74,000	13.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,830.00000	1,929,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		18.00000	13,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,088.00000	9,984,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,089.00000	7,985,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		72.00000	73,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,160.00000	2,057,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		154.00000	157,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,242.00000	1,141,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		380.00000	404,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		468.00000	388,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		996.00000	1,074,000	13.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		84.00000	58,000	13.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,927.00000	2,027,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		15.00000	11,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,038.00000	9,934,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		2.00000	2,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,040.00000	5,936,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		14.00000	12,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,052.00000	3,946,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,888.00000	9,784,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,889.00000	7,785,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,838.00000	9,734,000	28.81	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,839.00000	7,735,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		2.00000	2,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,840.00000	5,736,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		17.00000	15,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,855.00000	3,749,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,688.00000	9,584,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,689.00000	7,585,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		3.00000	2,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,691.00000	5,586,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		19.00000	17,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,707.00000	3,601,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		575.00000	624,000	14.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		263.00000	208,000	14.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,353.00000	1,446,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		41.00000	30,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,321.00000	2,422,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		9.00000	6,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,638.00000	9,534,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,639.00000	7,535,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,538.00000	9,434,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,539.00000	7,435,000	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		108.00000	109,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,646.00000	1,543,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		668.00000	724,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		206.00000	158,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,494.00000	1,589,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		32.00000	23,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,438.00000	9,334,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,439.00000	7,335,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		2.00000	2,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,940.00000	5,836,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		6.00000	5,000	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,944.00000	4,839,000	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		16.00000	13,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,954.00000	3,847,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		34.00000	33,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,972.00000	2,867,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		117.00000	118,000	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,555.00000	1,452,000	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		273.00000	286,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		711.00000	620,000	15.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		734.00000	795,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		172.00000	129,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,589.00000	1,686,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		27.00000	20,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,568.00000	2,670,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		6.00000	4,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		69.00000	70,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,207.00000	2,104,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		1.00000	1,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,489.00000	6,385,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		9.00000	8,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,497.00000	4,392,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		22.00000	20,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,510.00000	3,404,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		418.00000	453,000	14.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		406.00000	337,000	14.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,078.00000	1,165,000	14.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		66.00000	49,000	14.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		2.00000	1,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,390.00000	6,285,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		182.00000	188,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,070.00000	972,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		467.00000	506,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		355.00000	290,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,168.00000	1,258,000	14.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		56.00000	42,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,123.00000	2,224,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		11.00000	8,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		2.00000	2,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,090.00000	5,986,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		5.00000	4,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,093.00000	4,988,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		14.00000	12,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,102.00000	3,996,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		30.00000	28,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,118.00000	3,012,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		104.00000	105,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,692.00000	1,589,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		238.00000	248,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		826.00000	732,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		636.00000	690,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		224.00000	174,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,447.00000	1,541,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		35.00000	25,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,420.00000	2,521,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	5,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		547.00000	593,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		285.00000	227,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,306.00000	1,398,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		44.00000	32,000	14.98	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	9.85	Call		2,271.00000	2,373,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		9.00000	7,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		3.00000	3,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,541.00000	5,437,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		9.00000	7,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,547.00000	4,441,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		161.00000	164,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,199.00000	1,098,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		399.00000	428,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		437.00000	362,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,976.00000	2,076,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		14.00000	10,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,439.00000	6,335,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		9.00000	8,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,447.00000	4,342,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		23.00000	21,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,461.00000	3,355,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		82.00000	81,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,020.00000	1,915,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		175.00000	180,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,113.00000	1,014,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		442.00000	479,000	14.56	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		380.00000	313,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,123.00000	1,211,000	14.35	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	11.05	Put		61.00000	45,000	14.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,074.00000	2,175,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		12.00000	9,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		2.00000	1,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,340.00000	6,235,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		4.00000	3,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,342.00000	5,237,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		10.00000	9,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,348.00000	4,243,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		25.00000	23,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,363.00000	3,257,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		191.00000	196,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,029.00000	930,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		492.00000	534,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		330.00000	268,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,214.00000	1,304,000	14.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		52.00000	38,000	14.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,172.00000	2,274,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		10.00000	8,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		199.00000	206,000	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		987.00000	890,000	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		519.00000	563,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		307.00000	247,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,222.00000	2,323,000	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		10.00000	7,000	18.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		2.00000	2,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,140.00000	6,036,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		5.00000	4,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,143.00000	5,038,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		13.00000	11,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,151.00000	4,045,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		29.00000	27,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,167.00000	3,061,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		227.00000	236,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		865.00000	770,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		605.00000	656,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		243.00000	190,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,399.00000	1,494,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		37.00000	28,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,370.00000	2,472,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		8.00000	6,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		101.00000	101,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,739.00000	1,635,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		2.00000	2,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,890.00000	5,786,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		6.00000	5,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,894.00000	4,789,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		16.00000	14,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,904.00000	3,798,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		36.00000	34,000	22.39	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	15.00	Put		2,924.00000	2,818,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		126.00000	128,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,464.00000	1,362,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		3.00000	3,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,641.00000	5,537,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		8.00000	7,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,646.00000	4,541,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		19.00000	17,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,657.00000	3,551,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		44.00000	43,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,682.00000	2,577,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		148.00000	151,000	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,286.00000	1,185,000	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		3.00000	3,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,441.00000	5,337,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		878.00000	949,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		116.00000	83,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,781.00000	1,880,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		19.00000	14,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,767.00000	2,869,000	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		5.00000	3,000	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		4.00000	4,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,292.00000	5,188,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		11.00000	10,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,299.00000	4,194,000	24.30	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		60.00000	60,000	21.52	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,348.00000	2,244,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		841.00000	910,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		129.00000	94,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,733.00000	1,831,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		21.00000	15,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		10.00000	9,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,398.00000	4,293,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		24.00000	22,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,412.00000	3,306,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		55.00000	55,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,443.00000	2,339,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		121.00000	123,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,509.00000	1,407,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		286.00000	300,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		674.00000	584,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		769.00000	833,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		157.00000	117,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,637.00000	1,734,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		25.00000	18,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,618.00000	2,720,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		6.00000	4,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,789.00000	7,685,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		2.00000	1,000	26.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,290.00000	6,185,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		7.00000	6,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,795.00000	4,690,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		26.00000	24,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,314.00000	3,208,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		90.00000	90,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,878.00000	1,774,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		314.00000	331,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		602.00000	515,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,260.00000	1,351,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		48.00000	35,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,717.00000	2,819,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		5.00000	3,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,213.00000	4,316,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		84.00000	84,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,972.00000	1,868,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,039.00000	7,935,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		1.00000	1,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,539.00000	6,435,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		5.00000	5,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,043.00000	4,939,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		21.00000	19,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,559.00000	3,453,000	23.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		75.00000	76,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,113.00000	2,010,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		249.00000	260,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		787.00000	694,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,037.00000	1,119,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		75.00000	53,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,469.00000	2,571,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		7.00000	5,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,963.00000	4,066,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,488.00000	8,384,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	1,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,989.00000	6,885,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		3.00000	3,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,491.00000	5,387,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		15.00000	13,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,003.00000	3,897,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		50.00000	50,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,538.00000	2,434,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		168.00000	172,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,156.00000	1,056,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		700.00000	759,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		188.00000	143,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,025.00000	2,125,000	17.44	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	10.10	Put		13.00000	9,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,514.00000	3,617,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	1,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		2.00000	2,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,190.00000	6,086,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		4.00000	4,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,192.00000	5,088,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		12.00000	11,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,200.00000	4,095,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		28.00000	26,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,216.00000	3,110,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		66.00000	67,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,254.00000	2,151,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		97.00000	97,000	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,785.00000	1,681,000	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		142.00000	144,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,330.00000	1,228,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		217.00000	226,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		905.00000	810,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		345.00000	366,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		533.00000	450,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		79.00000	79,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,067.00000	1,963,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		2.00000	2,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,240.00000	6,136,000	26.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		4.00000	4,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,242.00000	5,138,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		12.00000	10,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,250.00000	4,144,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		27.00000	25,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,265.00000	3,159,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		94.00000	94,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,832.00000	1,728,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		136.00000	139,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,374.00000	1,273,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		208.00000	215,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		946.00000	849,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		329.00000	348,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		567.00000	482,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		87.00000	87,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,925.00000	1,821,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		4.00000	3,000	25.22	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,392.00000	5,287,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		131.00000	133,000	18.61	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,419.00000	1,317,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		63.00000	63,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,301.00000	2,197,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,688.00000	8,584,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		1.00000	1,000	26.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,689.00000	6,585,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		7.00000	6,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,695.00000	4,590,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		42.00000	41,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,730.00000	2,625,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,315.00000	3,417,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	1,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,588.00000	8,484,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		1.00000	1,000	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,589.00000	6,485,000	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		8.00000	7,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,596.00000	4,491,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		46.00000	45,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,634.00000	2,529,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,414.00000	3,517,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	1,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,638.00000	8,534,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		1.00000	1,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,639.00000	6,535,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,364.00000	3,467,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	1,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,888.00000	8,784,000	28.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		1.00000	1,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,889.00000	6,785,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,115.00000	3,218,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	2,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,988.00000	8,884,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		5.00000	5,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,993.00000	4,889,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		33.00000	31,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,021.00000	2,915,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,016.00000	3,118,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	2,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,938.00000	8,834,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		1.00000	1,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,939.00000	6,835,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,065.00000	3,168,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	2,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,038.00000	8,934,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	1,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,039.00000	6,935,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		32.00000	30,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,070.00000	2,964,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,966.00000	3,068,000	21.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		4.00000	2,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,188.00000	9,084,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	1,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,189.00000	7,085,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,817.00000	2,919,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		5.00000	3,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,238.00000	9,134,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,239.00000	7,135,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,138.00000	9,034,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	1,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,139.00000	7,035,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,866.00000	2,969,000	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	3,000	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,438.00000	8,334,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		53.00000	52,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,491.00000	2,386,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,564.00000	3,667,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,916.00000	3,018,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		4.00000	2,000	20.89	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	14/06/2010	Foreign Exchange Future	8.20	Call		3,913.00000	4,016,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,063.00000	4,166,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,863.00000	3,966,000	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,738.00000	8,634,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,739.00000	6,635,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		7.00000	6,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,745.00000	4,640,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		41.00000	39,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,779.00000	2,673,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,265.00000	3,367,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	1,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,538.00000	8,434,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		48.00000	48,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,586.00000	2,482,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,464.00000	3,567,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	1,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,764.00000	3,867,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,288.00000	8,184,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,714.00000	3,817,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,788.00000	8,684,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		1.00000	1,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,789.00000	6,685,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		39.00000	37,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,827.00000	2,721,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,215.00000	3,318,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	2,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,388.00000	9,284,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,389.00000	7,285,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,838.00000	8,734,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,839.00000	6,735,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		6.00000	6,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,844.00000	4,740,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		37.00000	36,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,875.00000	2,770,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,165.00000	3,268,000	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	2,000	21.93	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	21.20	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,088.00000	8,984,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	1,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,089.00000	6,985,000	27.31	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.41570	12.31230		15.70	931,177.50	75	1,288.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		450.00000	491,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		868.00000	805,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		432.00000	471,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		900.00000	835,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		469.00000	511,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		837.00000	775,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08500	0.08420		19.57	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		449.00000	518,000	19.57	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		29.00000	18,000	19.57	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		47.00000	50,000	25.46	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		627.00000	550,000	25.46	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,421.00000	1,501,000	32.11	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		1.00000	1,000	32.11	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08660	0.08570		25.11	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		739.00000	803,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		169.00000	143,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		306.00000	336,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		736.00000	676,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,582.00000	1,672,000	21.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		12.00000	12,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.55870	10.43570		12.37	4,392,419.20	416	21,876.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,214.00000	9,091,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,214.00000	7,091,000	38.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,214.00000	5,091,000	33.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,214.00000	3,091,000	27.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,216.00000	1,093,000	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		62.00000	90,000	12.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		276.00000	181,000	12.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		789.00000	911,000	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		3.00000	2,000	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,786.00000	1,909,000	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,786.00000	2,909,000	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,464.00000	9,341,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	38.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,464.00000	7,341,000	38.87	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	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,564.00000	9,441,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,564.00000	7,441,000	39.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,314.00000	9,191,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,314.00000	7,191,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	23.56	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,164.00000	2,041,000	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,114.00000	8,991,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,114.00000	6,991,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,114.00000	4,991,000	33.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,114.00000	2,991,000	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		2.00000	3,000	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,116.00000	994,000	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		88.00000	129,000	12.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		202.00000	120,000	12.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		888.00000	1,010,000	17.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2.00000	1,000	17.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,886.00000	2,009,000	19.40	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	8.55	Put		0.00000	0,000	19.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,886.00000	3,009,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,964.00000	8,841,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,964.00000	6,841,000	37.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,964.00000	4,841,000	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,964.00000	2,841,000	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		4.00000	5,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		968.00000	846,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		153.00000	226,000	13.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		117.00000	67,000	13.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,037.00000	1,159,000	17.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	17.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,036.00000	2,159,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,036.00000	3,159,000	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		9,014.00000	8,891,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		7,014.00000	6,891,000	37.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		5,014.00000	4,891,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		3,014.00000	2,891,000	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		3.00000	4,000	17.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		1,017.00000	895,000	17.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		125.00000	191,000	12.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		139.00000	82,000	12.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		987.00000	1,109,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1,986.00000	2,109,000	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		2,986.00000	3,109,000	25.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	25.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,364.00000	9,241,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	38.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,364.00000	7,241,000	38.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,614.00000	9,491,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	39.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,614.00000	7,491,000	39.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,664.00000	9,541,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	39.30	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	15/03/2010	Foreign Exchange Future	18.10	Put		7,664.00000	7,541,000	39.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,514.00000	9,391,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	38.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,514.00000	7,391,000	38.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,414.00000	9,291,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,414.00000	7,291,000	38.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,264.00000	9,141,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	38.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,264.00000	7,141,000	38.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,164.00000	9,041,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	38.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,164.00000	7,041,000	38.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,164.00000	5,041,000	33.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,164.00000	3,041,000	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		2.00000	3,000	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,166.00000	1,044,000	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		74.00000	108,000	12.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		238.00000	149,000	12.64	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	9.60	Call		839.00000	960,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		3.00000	1,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,836.00000	1,959,000	19.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	19.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,836.00000	2,959,000	24.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	24.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,064.00000	8,941,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,064.00000	6,941,000	38.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,914.00000	8,791,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,914.00000	6,791,000	37.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	33.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,914.00000	4,791,000	33.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,914.00000	3,791,000	30.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	26.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,914.00000	2,791,000	26.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	22.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,914.00000	1,791,000	22.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		5.00000	6,000	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		919.00000	797,000	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		183.00000	263,000	13.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		97.00000	54,000	13.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,086.00000	1,209,000	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,086.00000	2,209,000	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,086.00000	3,209,000	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,064.00000	4,941,000	33.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,064.00000	3,941,000	31.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	27.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,064.00000	2,941,000	27.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,064.00000	1,941,000	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		3.00000	4,000	17.59	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,067.00000	945,000	17.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		105.00000	159,000	12.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		169.00000	100,000	12.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		937.00000	1,059,000	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,936.00000	2,059,000	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,936.00000	3,059,000	24.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	24.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,264.00000	5,141,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,264.00000	4,141,000	31.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,264.00000	3,141,000	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	23.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,264.00000	2,141,000	23.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1.00000	2,000	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,265.00000	1,143,000	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		51.00000	75,000	13.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		315.00000	216,000	13.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		741.00000	861,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	2,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,736.00000	1,859,000	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,736.00000	2,859,000	23.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,314.00000	5,191,000	34.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,314.00000	4,191,000	32.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,314.00000	3,191,000	28.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	24.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,314.00000	2,191,000	24.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1.00000	2,000	18.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,315.00000	1,193,000	18.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		42.00000	62,000	13.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		356.00000	253,000	13.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		692.00000	812,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	3,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,686.00000	1,809,000	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,686.00000	2,809,000	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,514.00000	5,391,000	34.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	32.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,514.00000	4,391,000	32.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,514.00000	3,391,000	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,514.00000	2,391,000	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,515.00000	1,392,000	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		20.00000	29,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		534.00000	420,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		503.00000	617,000	15.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		17.00000	8,000	15.34	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	8.95	Call		1,486.00000	1,609,000	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,486.00000	2,609,000	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,564.00000	5,441,000	34.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	32.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,564.00000	4,441,000	32.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,564.00000	3,441,000	29.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,564.00000	2,441,000	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	20.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,565.00000	1,442,000	20.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		17.00000	24,000	14.84	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		581.00000	465,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		458.00000	570,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		22.00000	11,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,436.00000	1,559,000	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,436.00000	2,559,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,414.00000	5,291,000	34.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	32.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,414.00000	4,291,000	32.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,414.00000	3,291,000	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,414.00000	2,291,000	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,415.00000	1,292,000	19.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		29.00000	43,000	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		443.00000	334,000	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		596.00000	714,000	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		10.00000	5,000	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,586.00000	1,709,000	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,586.00000	2,709,000	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,364.00000	5,241,000	34.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,364.00000	4,241,000	32.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,364.00000	3,241,000	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,364.00000	2,241,000	24.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,365.00000	1,242,000	19.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		35.00000	52,000	13.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		399.00000	293,000	13.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		644.00000	763,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		8.00000	4,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,636.00000	1,759,000	18.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	18.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,636.00000	2,759,000	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,464.00000	5,341,000	34.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	32.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,464.00000	4,341,000	32.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,464.00000	3,341,000	28.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,464.00000	2,341,000	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,465.00000	1,342,000	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		24.00000	35,000	14.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		488.00000	376,000	14.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		549.00000	665,000	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		13.00000	6,000	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,536.00000	1,659,000	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,536.00000	2,659,000	22.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,714.00000	5,591,000	35.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,714.00000	4,591,000	32.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,714.00000	3,591,000	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	25.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,714.00000	2,591,000	25.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,714.00000	1,591,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		9.00000	13,000	15.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		723.00000	604,000	15.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		329.00000	431,000	14.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		43.00000	22,000	14.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,286.00000	1,409,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,286.00000	2,409,000	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,614.00000	5,491,000	34.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,614.00000	4,491,000	32.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,614.00000	3,491,000	29.51	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,614.00000	2,491,000	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	1,000	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,614.00000	1,492,000	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		14.00000	20,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		628.00000	511,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		413.00000	523,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		27.00000	14,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,386.00000	1,509,000	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,386.00000	2,509,000	22.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,664.00000	5,541,000	34.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	32.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,664.00000	4,541,000	32.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,664.00000	3,541,000	29.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	25.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,664.00000	2,541,000	25.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		11.00000	16,000	15.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		675.00000	557,000	15.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		370.00000	476,000	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		34.00000	17,000	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,336.00000	1,459,000	18.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,336.00000	2,459,000	21.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,764.00000	5,641,000	35.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,764.00000	4,641,000	32.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,764.00000	3,641,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,764.00000	2,641,000	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,764.00000	1,641,000	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		8.00000	11,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		772.00000	652,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		289.00000	387,000	14.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		53.00000	28,000	14.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,236.00000	1,359,000	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,236.00000	2,359,000	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,814.00000	5,691,000	35.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	33.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,814.00000	4,691,000	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	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,814.00000	3,691,000	30.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,814.00000	2,691,000	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,814.00000	1,691,000	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		7.00000	9,000	16.21	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		821.00000	700,000	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		251.00000	344,000	13.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		65.00000	35,000	13.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,186.00000	1,309,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,186.00000	2,309,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	1,000	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,664.00000	1,542,000	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,714.00000	8,591,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	37.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,714.00000	6,591,000	37.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,286.00000	3,409,000	26.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	26.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,864.00000	8,741,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	37.57	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	17.30	Put		6,864.00000	6,741,000	37.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	33.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,864.00000	4,741,000	33.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,864.00000	2,741,000	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		5.00000	8,000	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		869.00000	749,000	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		216.00000	303,000	13.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		80.00000	44,000	13.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,136.00000	1,259,000	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,136.00000	2,259,000	20.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	20.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,136.00000	3,259,000	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,814.00000	8,691,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	37.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,814.00000	6,691,000	37.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,186.00000	3,309,000	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,664.00000	8,541,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	37.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,664.00000	6,541,000	37.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,336.00000	3,459,000	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,764.00000	8,641,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	37.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,764.00000	6,641,000	37.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,236.00000	3,359,000	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.74080	10.61600		14.31	537,040.00	50	13,308.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		68.00000	74,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,552.00000	1,433,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		82.00000	91,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,366.00000	1,250,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		75.00000	82,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,459.00000	1,341,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,684.00000	8,559,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,684.00000	6,559,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,685.00000	4,560,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		17.00000	19,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,701.00000	2,578,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		155.00000	175,000	16.12	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		839.00000	734,000	16.12	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	10.30	Call		510.00000	586,000	13.70	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		194.00000	145,000	13.70	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,333.00000	1,455,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	14,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,319.00000	2,443,000	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	2,000	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,316.00000	3,441,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,984.00000	8,859,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,984.00000	6,859,000	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,985.00000	4,860,000	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		11.00000	13,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,995.00000	2,872,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		112.00000	125,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,096.00000	984,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		350.00000	408,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		334.00000	267,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,045.00000	1,164,000	13.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		29.00000	23,000	13.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,022.00000	2,145,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	4,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,017.00000	3,141,000	21.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,084.00000	8,959,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	27.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,084.00000	6,959,000	27.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	23.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,085.00000	4,960,000	23.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		9.00000	11,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,093.00000	2,970,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		101.00000	112,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,185.00000	1,071,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		311.00000	358,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		395.00000	317,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		957.00000	1,068,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		41.00000	27,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,923.00000	2,046,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	5,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,917.00000	3,042,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,734.00000	8,609,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	26.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,734.00000	6,609,000	26.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,735.00000	4,610,000	23.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		15.00000	18,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,749.00000	2,627,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		147.00000	165,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		881.00000	774,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		480.00000	553,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		214.00000	162,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,285.00000	1,406,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		19.00000	15,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,270.00000	2,394,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	3,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,266.00000	3,391,000	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,784.00000	8,659,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,784.00000	6,659,000	27.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,785.00000	4,660,000	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		14.00000	17,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,798.00000	2,676,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		139.00000	156,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		923.00000	815,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		452.00000	522,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		236.00000	181,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,237.00000	1,357,000	14.50	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		21.00000	16,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,220.00000	2,344,000	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	3,000	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,217.00000	3,341,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,934.00000	8,809,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,934.00000	6,809,000	27.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,935.00000	4,810,000	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		12.00000	13,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,946.00000	2,822,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		118.00000	132,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,052.00000	941,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		374.00000	434,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		308.00000	243,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,093.00000	1,212,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		27.00000	21,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,071.00000	2,195,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	4,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,067.00000	3,191,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,834.00000	8,709,000	29.60	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	17.45	Call		0.00000	0,000	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,834.00000	6,709,000	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,835.00000	4,710,000	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		13.00000	16,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,847.00000	2,725,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		131.00000	147,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		965.00000	856,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		424.00000	491,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		258.00000	200,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,189.00000	1,309,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		23.00000	18,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,170.00000	2,294,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	3,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,167.00000	3,291,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,884.00000	8,759,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,884.00000	6,759,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,885.00000	4,760,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		12.00000	14,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,896.00000	2,773,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		124.00000	139,000	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,008.00000	898,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		398.00000	462,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		282.00000	221,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,141.00000	1,260,000	14.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		25.00000	19,000	14.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,121.00000	2,244,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		5.00000	3,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,117.00000	3,241,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,234.00000	9,109,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,234.00000	7,109,000	27.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,235.00000	5,110,000	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		8.00000	9,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,242.00000	3,118,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		86.00000	95,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,320.00000	1,204,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		260.00000	297,000	14.64	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		494.00000	406,000	14.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		831.00000	933,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		65.00000	42,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,774.00000	1,897,000	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	6,000	16.93	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	7.85	Call		2,768.00000	2,892,000	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	1,000	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,184.00000	9,059,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	27.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,184.00000	7,059,000	27.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,185.00000	5,060,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		8.00000	9,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,192.00000	3,068,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		91.00000	100,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,275.00000	1,159,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		276.00000	316,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		460.00000	375,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		872.00000	977,000	13.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		56.00000	36,000	13.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,824.00000	1,947,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	6,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,817.00000	2,942,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,284.00000	9,159,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,284.00000	7,159,000	27.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,285.00000	5,160,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		7.00000	8,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,291.00000	3,167,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		246.00000	280,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		530.00000	439,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		791.00000	891,000	13.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		75.00000	50,000	13.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,725.00000	1,848,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	7,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,718.00000	2,842,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	1,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,334.00000	9,209,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,334.00000	7,209,000	28.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,335.00000	5,210,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	8,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,341.00000	3,217,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		78.00000	86,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,412.00000	1,295,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		232.00000	264,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		566.00000	473,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		752.00000	849,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		86.00000	58,000	13.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,676.00000	1,798,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	7,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,668.00000	2,792,000	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	1,000	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,134.00000	9,009,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	27.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,134.00000	7,009,000	27.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,135.00000	5,010,000	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		9.00000	10,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,143.00000	3,019,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		96.00000	106,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,230.00000	1,115,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		293.00000	335,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		427.00000	344,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		914.00000	1,021,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		48.00000	30,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,873.00000	1,996,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	5,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,867.00000	2,992,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,384.00000	9,259,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,384.00000	7,259,000	28.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,385.00000	5,260,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		6.00000	7,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,390.00000	3,266,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		218.00000	248,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		602.00000	507,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		714.00000	808,000	13.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		98.00000	67,000	13.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,627.00000	1,749,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	8,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,618.00000	2,742,000	20.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	1,000	20.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,534.00000	9,409,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,534.00000	7,409,000	28.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,535.00000	5,410,000	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	6,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,539.00000	3,415,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		65.00000	71,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,599.00000	1,480,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		184.00000	208,000	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		718.00000	617,000	15.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		607.00000	692,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		141.00000	101,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,480.00000	1,601,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		14.00000	10,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,469.00000	2,593,000	19.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	2,000	19.82	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.91860	10.79240		15.05	0.00	0	525.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		258.00000	279,000	17.20	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,131.00000	1,025,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.09480	10.96760		15.59	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		11.00000	12,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,243.00000	9,117,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		30.00000	31,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,262.00000	7,136,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		64.00000	66,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,296.00000	5,171,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		132.00000	138,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,364.00000	3,243,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		314.00000	333,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,546.00000	1,438,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		540.00000	580,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		772.00000	685,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,013.00000	1,093,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		245.00000	198,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,814.00000	1,930,000	13.77	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	13/12/2010	Foreign Exchange Future	9.20	Put		46.00000	35,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,783.00000	2,909,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		15.00000	14,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		339.00000	360,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,421.00000	1,315,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		11.00000	12,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,293.00000	9,167,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		29.00000	30,000	27.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,311.00000	7,185,000	27.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		63.00000	65,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,345.00000	5,220,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		129.00000	135,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,411.00000	3,290,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		306.00000	325,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,588.00000	1,480,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		525.00000	563,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		807.00000	718,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		982.00000	1,060,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		264.00000	215,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,769.00000	1,884,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		51.00000	39,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,734.00000	2,859,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	14,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		8.00000	8,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,990.00000	9,863,000	28.40	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	18.95	Call		23.00000	23,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,005.00000	7,878,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		50.00000	52,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,032.00000	5,907,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		102.00000	106,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,084.00000	3,961,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		224.00000	235,000	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,206.00000	2,090,000	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		356.00000	379,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,338.00000	1,234,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		627.00000	679,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		609.00000	534,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,181.00000	1,279,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		163.00000	134,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,045.00000	2,170,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		27.00000	25,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		8.00000	8,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,890.00000	9,763,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		23.00000	24,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,905.00000	7,779,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		52.00000	53,000	26.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,934.00000	5,808,000	26.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		105.00000	109,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,987.00000	3,864,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		234.00000	246,000	19.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,116.00000	2,001,000	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		375.00000	400,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,257.00000	1,155,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		669.00000	724,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		551.00000	479,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,259.00000	1,359,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		141.00000	114,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,143.00000	2,268,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		25.00000	23,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		13.00000	13,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,045.00000	8,918,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		32.00000	34,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,064.00000	6,939,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		68.00000	71,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,100.00000	4,976,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		142.00000	149,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,174.00000	3,054,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		347.00000	369,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,379.00000	1,274,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		609.00000	657,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		641.00000	562,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,146.00000	1,239,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		178.00000	144,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,999.00000	2,121,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		31.00000	26,000	14.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,981.00000	3,107,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	12,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		12.00000	13,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,144.00000	9,018,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		31.00000	32,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,163.00000	7,037,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		66.00000	69,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,198.00000	5,074,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		137.00000	143,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,269.00000	3,148,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		330.00000	351,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,462.00000	1,356,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		573.00000	616,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		705.00000	621,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,078.00000	1,162,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		210.00000	167,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,906.00000	2,023,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		38.00000	28,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,882.00000	3,008,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	13,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		10.00000	11,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,442.00000	9,316,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		28.00000	29,000	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,460.00000	7,334,000	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		60.00000	62,000	26.08	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	13/12/2010	Foreign Exchange Future	16.40	Put		5,492.00000	5,367,000	26.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		123.00000	128,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,555.00000	3,433,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		285.00000	302,000	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,717.00000	1,607,000	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		481.00000	516,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		913.00000	821,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		893.00000	965,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		325.00000	270,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,635.00000	1,747,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		67.00000	52,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,586.00000	2,711,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	16,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		9.00000	10,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,591.00000	9,465,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		26.00000	27,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,608.00000	7,482,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		57.00000	59,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,639.00000	5,514,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		116.00000	121,000	23.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,698.00000	3,576,000	23.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		266.00000	281,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,848.00000	1,736,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		442.00000	473,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,024.00000	928,000	16.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		812.00000	878,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		394.00000	333,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,505.00000	1,614,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		87.00000	69,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,438.00000	2,563,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	18,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		14.00000	14,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,896.00000	8,769,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		34.00000	36,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,916.00000	6,791,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		72.00000	75,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,954.00000	4,830,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		151.00000	159,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,033.00000	2,914,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,129.00000	3,255,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		11.00000	10,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		13.00000	14,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,945.00000	8,819,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		34.00000	35,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,966.00000	6,840,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		71.00000	74,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,003.00000	4,879,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		148.00000	155,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,080.00000	2,960,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		366.00000	389,000	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,298.00000	1,194,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		648.00000	701,000	15.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		580.00000	506,000	15.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,220.00000	1,319,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		152.00000	124,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,094.00000	2,219,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		26.00000	24,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,080.00000	3,205,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	10,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		13.00000	14,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,995.00000	8,869,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		33.00000	34,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,015.00000	6,889,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		70.00000	73,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,052.00000	4,928,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		145.00000	152,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,127.00000	3,007,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,030.00000	3,156,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		12.00000	11,000	18.08	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			333.34300	333.34100			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			307.62500	307.62300			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			307.78100	307.78100			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.96950	6.88530		14.02	1,393,900.00	200	13,662.00

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	14.80	Call		0.00000	0,000	54.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,915.00000	7,831,000	54.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	48.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,915.00000	5,831,000	48.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,915.00000	3,831,000	42.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	31.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,915.00000	1,831,000	31.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,085.00000	1,170,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,085.00000	2,170,000	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,085.00000	3,170,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,085.00000	4,170,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	54.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,015.00000	7,931,000	54.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,015.00000	5,931,000	48.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	42.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,015.00000	3,931,000	42.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	31.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,015.00000	1,931,000	31.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		986.00000	1,070,000	24.21	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	24.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,985.00000	2,070,000	29.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	29.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,985.00000	3,070,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,985.00000	4,070,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,065.00000	7,981,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	49.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,065.00000	5,981,000	49.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	43.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,065.00000	3,981,000	43.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	32.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,065.00000	1,981,000	32.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		936.00000	1,020,000	23.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	23.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,935.00000	2,020,000	30.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	30.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,935.00000	3,020,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,935.00000	4,020,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	54.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,965.00000	7,881,000	54.57	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	12.85	Call		0.00000	0,000	48.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,965.00000	5,881,000	48.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	42.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,965.00000	3,881,000	42.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	31.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,965.00000	1,881,000	31.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,036.00000	1,120,000	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,035.00000	2,120,000	29.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	29.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,035.00000	3,120,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,035.00000	4,120,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	54.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,865.00000	7,781,000	54.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	48.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,865.00000	5,781,000	48.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	41.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,865.00000	3,781,000	41.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	30.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,865.00000	1,781,000	30.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,135.00000	1,220,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,135.00000	2,220,000	28.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	28.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,135.00000	3,220,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,135.00000	4,220,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	53.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,565.00000	7,481,000	53.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	47.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,565.00000	5,481,000	47.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,565.00000	3,481,000	40.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	27.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,565.00000	1,481,000	27.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,435.00000	1,520,000	27.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	27.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,435.00000	2,520,000	25.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	25.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,435.00000	3,520,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,435.00000	4,520,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	53.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,765.00000	7,681,000	53.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	48.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,765.00000	5,681,000	48.18	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	10.65	Call		0.00000	0,000	41.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.65	Put		3,765.00000	3,681,000	41.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	29.64	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.65	Put		1,765.00000	1,681,000	29.64	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.65	Call		1,235.00000	1,320,000	25.77	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.65	Put		0.00000	1,000	25.77	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.65	Call		2,235.00000	2,320,000	27.42	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.65	Put		0.00000	1,000	27.42	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.65	Call		3,235.00000	3,320,000	21.03	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.65	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.65	Call		4,235.00000	4,320,000	21.03	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.65	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.70	Call		0.00000	0,000	54.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.70	Put		7,815.00000	7,731,000	54.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.70	Call		0.00000	0,000	48.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.70	Put		5,815.00000	5,731,000	48.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.70	Call		0.00000	0,000	41.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.70	Put		3,815.00000	3,731,000	41.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.70	Call		0.00000	0,000	30.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.70	Put		1,815.00000	1,731,000	30.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.70	Call		1,185.00000	1,270,000	25.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.70	Put		0.00000	1,000	25.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.70	Call		2,185.00000	2,270,000	27.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.70	Put		0.00000	1,000	27.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.70	Call		3,185.00000	3,270,000	21.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,185.00000	4,270,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	53.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,715.00000	7,631,000	53.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	48.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,715.00000	5,631,000	48.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	41.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,715.00000	3,631,000	41.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	29.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,715.00000	1,631,000	29.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,285.00000	1,370,000	26.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	26.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,285.00000	2,370,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,285.00000	3,370,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,285.00000	4,370,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	53.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,665.00000	7,581,000	53.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,665.00000	5,581,000	47.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	40.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,665.00000	3,581,000	40.92	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	8.55	Call		0.00000	0,000	28.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,665.00000	1,581,000	28.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,335.00000	1,420,000	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,335.00000	2,420,000	26.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	26.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,335.00000	3,420,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,335.00000	4,420,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	53.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,615.00000	7,531,000	53.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,615.00000	5,531,000	47.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	40.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,615.00000	3,531,000	40.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	28.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,615.00000	1,531,000	28.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,385.00000	1,470,000	26.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	26.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,385.00000	2,470,000	26.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	26.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,385.00000	3,470,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,385.00000	4,470,000	21.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	53.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,515.00000	7,431,000	53.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,515.00000	5,431,000	47.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,515.00000	3,431,000	40.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	27.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,515.00000	1,431,000	27.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,485.00000	1,570,000	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,485.00000	2,570,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,485.00000	3,570,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,485.00000	4,570,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		787.00000	870,000	22.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		2.00000	1,000	22.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		886.00000	970,000	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		836.00000	920,000	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		74.00000	103,000	14.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		139.00000	84,000	14.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		121.00000	170,000	15.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		86.00000	51,000	15.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		188.00000	249,000	16.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		53.00000	30,000	16.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		354.00000	429,000	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		19.00000	10,000	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		446.00000	525,000	18.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		11.00000	6,000	18.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		541.00000	623,000	19.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		6.00000	4,000	19.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		639.00000	721,000	20.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		4.00000	2,000	20.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		737.00000	820,000	21.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		2.00000	1,000	21.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		688.00000	771,000	21.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		3.00000	2,000	21.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		37.00000	51,000	15.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		252.00000	182,000	15.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		59.00000	82,000	14.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		174.00000	113,000	14.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		93.00000	135,000	14.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		108.00000	66,000	14.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		153.00000	208,000	15.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		68.00000	39,000	15.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		226.00000	292,000	16.49	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		41.00000	23,000	16.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		310.00000	382,000	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		25.00000	13,000	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		399.00000	477,000	18.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		14.00000	8,000	18.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		493.00000	574,000	19.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		8.00000	5,000	19.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		590.00000	672,000	20.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		5.00000	3,000	20.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		267.00000	337,000	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		32.00000	18,000	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,215.00000	8,131,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	49.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,215.00000	6,131,000	49.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	43.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,215.00000	4,131,000	43.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	33.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,215.00000	2,131,000	33.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,785.00000	1,870,000	29.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	29.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,785.00000	2,870,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,785.00000	3,870,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	1,000	21.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,165.00000	8,081,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	49.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,165.00000	6,081,000	49.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	43.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,165.00000	4,081,000	43.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	32.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,165.00000	2,081,000	32.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		47.00000	65,000	14.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		212.00000	146,000	14.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,835.00000	1,920,000	29.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	29.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,835.00000	2,920,000	21.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	21.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,835.00000	3,920,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,115.00000	8,031,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	49.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,115.00000	6,031,000	49.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	43.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,115.00000	4,031,000	43.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	32.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,115.00000	2,031,000	32.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,885.00000	1,970,000	29.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	29.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,885.00000	2,970,000	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,885.00000	3,970,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,265.00000	8,181,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	49.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,265.00000	6,181,000	49.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,265.00000	4,181,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,265.00000	2,181,000	33.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		29.00000	40,000	15.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		294.00000	221,000	15.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,735.00000	1,820,000	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,735.00000	2,820,000	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,735.00000	3,820,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,365.00000	8,281,000	54.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	49.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,365.00000	6,281,000	49.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,365.00000	4,281,000	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	34.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,365.00000	2,281,000	34.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		18.00000	25,000	16.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		383.00000	306,000	16.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,635.00000	1,720,000	28.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	28.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,635.00000	2,720,000	23.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	23.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,635.00000	3,720,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.01960	6.93490		15.11	280,784.00	40	247.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,665.00000	7,580,000	37.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,665.00000	5,580,000	32.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	26.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,666.00000	3,581,000	26.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		20.00000	22,000	22.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,685.00000	1,602,000	22.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		438.00000	500,000	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		103.00000	80,000	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,339.00000	1,423,000	18.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	3,000	18.77	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,335.00000	2,420,000	24.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	24.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,335.00000	3,420,000	23.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	23.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,335.00000	4,420,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,615.00000	7,530,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	31.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,615.00000	5,530,000	31.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		1.00000	1,000	26.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,616.00000	3,531,000	26.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		21.00000	23,000	22.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,636.00000	1,553,000	22.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		475.00000	539,000	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		90.00000	69,000	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,389.00000	1,473,000	19.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		4.00000	3,000	19.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,385.00000	2,470,000	24.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	24.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,385.00000	3,470,000	23.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,385.00000	4,470,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.64	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	14/06/2010	Foreign Exchange Future	14.50	Put		7,565.00000	7,480,000	37.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,565.00000	5,480,000	31.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	26.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,566.00000	3,481,000	26.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		22.00000	25,000	22.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,587.00000	1,505,000	22.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		512.00000	579,000	15.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		77.00000	59,000	15.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,438.00000	1,522,000	19.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		3.00000	2,000	19.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,435.00000	2,520,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,435.00000	3,520,000	23.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,435.00000	4,520,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		371.00000	427,000	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		136.00000	107,000	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	38.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,915.00000	7,830,000	38.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,915.00000	5,830,000	32.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	27.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,916.00000	3,831,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		15.00000	17,000	23.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,930.00000	1,847,000	23.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		281.00000	328,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		196.00000	158,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,092.00000	1,176,000	17.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		7.00000	6,000	17.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,086.00000	2,170,000	23.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	0,000	23.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,085.00000	3,170,000	25.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	25.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,085.00000	4,170,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	38.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,815.00000	7,730,000	38.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	32.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,815.00000	5,730,000	32.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,816.00000	3,731,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		17.00000	19,000	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,832.00000	1,749,000	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		339.00000	392,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		154.00000	122,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,191.00000	1,274,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		6.00000	4,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,185.00000	2,270,000	23.87	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	4.75	Put		0.00000	0,000	23.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,185.00000	3,270,000	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,185.00000	4,270,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,965.00000	7,880,000	38.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	32.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		5,965.00000	5,880,000	32.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	27.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,966.00000	3,881,000	27.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		15.00000	16,000	24.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		1,980.00000	1,896,000	24.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		255.00000	298,000	15.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		220.00000	178,000	15.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,043.00000	1,126,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		8.00000	6,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,036.00000	2,120,000	23.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	23.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,035.00000	3,120,000	25.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,035.00000	4,120,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	38.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,865.00000	7,780,000	38.53	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	12.80	Call		0.00000	0,000	32.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,865.00000	5,780,000	32.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	27.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,866.00000	3,781,000	27.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		16.00000	18,000	23.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,881.00000	1,798,000	23.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		310.00000	359,000	15.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		175.00000	139,000	15.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,142.00000	1,225,000	17.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		7.00000	5,000	17.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,135.00000	2,220,000	23.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	23.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,135.00000	3,220,000	25.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	25.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,135.00000	4,220,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,715.00000	7,630,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	32.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,715.00000	5,630,000	32.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		1.00000	1,000	27.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,716.00000	3,631,000	27.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		19.00000	21,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,734.00000	1,651,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		404.00000	463,000	15.41	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	6.65	Put		119.00000	93,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,290.00000	1,373,000	18.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		5.00000	3,000	18.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,285.00000	2,370,000	24.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	24.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,285.00000	3,370,000	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,285.00000	4,370,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,215.00000	8,130,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,215.00000	6,130,000	33.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	27.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,216.00000	4,131,000	27.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		10.00000	11,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,225.00000	2,141,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		162.00000	188,000	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		377.00000	318,000	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		807.00000	886,000	15.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		22.00000	16,000	15.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,786.00000	1,871,000	21.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	1,000	21.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,785.00000	2,870,000	26.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.01	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,785.00000	3,870,000	20.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,165.00000	8,080,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,165.00000	6,080,000	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	27.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,166.00000	4,081,000	27.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		11.00000	12,000	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,176.00000	2,092,000	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		177.00000	205,000	15.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		342.00000	285,000	15.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		853.00000	933,000	15.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		18.00000	13,000	15.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,836.00000	1,921,000	22.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	1,000	22.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,835.00000	2,920,000	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,835.00000	3,920,000	20.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	20.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,065.00000	7,980,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,065.00000	5,980,000	33.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	27.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,066.00000	3,981,000	27.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		13.00000	15,000	24.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,078.00000	1,995,000	24.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		211.00000	244,000	15.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		276.00000	224,000	15.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		947.00000	1,028,000	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		12.00000	8,000	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,936.00000	2,020,000	22.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	22.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,935.00000	3,020,000	26.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,935.00000	4,020,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	38.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,015.00000	7,930,000	38.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,015.00000	5,930,000	33.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	27.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,016.00000	3,931,000	27.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		14.00000	15,000	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,029.00000	1,945,000	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		230.00000	270,000	15.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		245.00000	200,000	15.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		994.00000	1,077,000	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		9.00000	7,000	16.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,986.00000	2,070,000	23.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	0,000	23.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,985.00000	3,070,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,985.00000	4,070,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,265.00000	8,180,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,265.00000	6,180,000	33.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	1,000	28.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,265.00000	4,181,000	28.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		9.00000	11,000	24.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,274.00000	2,191,000	24.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		149.00000	172,000	16.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		414.00000	352,000	16.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		762.00000	840,000	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		27.00000	20,000	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,737.00000	1,821,000	21.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		2.00000	1,000	21.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,735.00000	2,820,000	25.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	25.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,735.00000	3,820,000	21.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	21.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	39.12	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,115.00000	8,030,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,115.00000	6,030,000	33.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,116.00000	4,031,000	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		12.00000	14,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,127.00000	2,044,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		193.00000	224,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		308.00000	254,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		900.00000	981,000	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		15.00000	11,000	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,886.00000	1,971,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	1,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,885.00000	2,970,000	26.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	26.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,885.00000	3,970,000	20.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	20.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,315.00000	8,230,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	33.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,315.00000	6,230,000	33.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	1,000	28.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,315.00000	4,231,000	28.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		9.00000	10,000	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,324.00000	2,240,000	25.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		137.00000	158,000	16.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		452.00000	388,000	16.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		718.00000	794,000	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		33.00000	24,000	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,687.00000	1,771,000	21.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	21.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,685.00000	2,770,000	25.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,685.00000	3,770,000	21.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	21.54	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			7.06470	6.98050		15.63	211,941.00	30	390.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		362.00000	405,000	15.39	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		288.00000	247,000	15.39	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.92700	134.88400			0.00	0	2.00
GOVI On	06/05/2010	GOVI			309.16600	309.17300		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		35,273.00000	34,477,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		41,543.00000	40,817,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			314.83300	314.83900		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		52,125.00000	51,592,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		59,735.00000	59,262,000	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	06/05/2010	Index Future			362.71700	362.90200			0.00	0	433.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	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	17/03/2010	Jibar Tradeable Future			7.17000	7.18000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.07200	7.07800			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.03800	7.05000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.03200	7.04200			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			7.03600	7.04200			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			7.04600	7.04200			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.06900	7.08100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.18800	7.19700			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.38400	7.39200			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.71000	7.73500			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.09000	8.11000			0.00	2,500	2,500.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 21/12/2011	Jibar Tradeable Future			8.33400	8.33700			0.00	5,000	7,500.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	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	06/05/2010	Index Future			298.93000	298.89400		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.43100	7.42100		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.50	Call		101.00000	89,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		165.00000	153,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		37.00000	24,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000		0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.32500	8.31500		4.50	0.00	0	6,743.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,519.00000	1,469,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		630.00000	629,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.38700	8.37700		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,552.00000	2,508,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		849.00000	851,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,830.00000	1,790,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,265.00000	1,271,000	4.50	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,378.00000	3,332,000	4.68	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		551.00000	551,000	4.68	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,834.00000	1,846,000	4.46	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,247.00000	1,213,000	4.46	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.42500	8.41400		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,236.00000	2,198,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,858.00000	1,869,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,352.00000	2,313,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,756.00000	1,765,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,123.00000	2,086,000	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		1,965.00000	1,976,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.16900	9.15900		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,437.00000	1,361,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		2,909.00000	2,924,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.22000	9.21000		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,433.00000	3,356,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,072.00000	3,086,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,543.00000	1,489,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,822.00000	5,858,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,211.00000	6,120,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,485.00000	1,485,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.25500	9.24400		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,247.00000	4,171,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,193.00000	4,216,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,466.00000	4,389,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,967.00000	3,988,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,034.00000	3,960,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,428.00000	4,453,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.34200	8.33200		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,167.00000	1,128,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		530.00000	529,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.39900	8.38900		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,657.00000	2,621,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		474.00000	474,000	4.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			8.42400	8.41300		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,555.00000	1,526,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,256.00000	1,265,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,647.00000	1,617,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,176.00000	1,184,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,466.00000	1,438,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,339.00000	1,349,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.91200	8.90200		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,425.00000	1,373,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		918.00000	918,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.97500	8.96500		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,639.00000	2,591,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,214.00000	1,216,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.02100	9.01000		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,905.00000	2,860,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,736.00000	1,745,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,045.00000	2,999,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,634.00000	1,642,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,769.00000	2,725,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,842.00000	1,852,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.92800	8.91800		7.25	1,951,762.20	20	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,533.00000	1,475,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,066.00000	1,065,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,538.00000	3,474,000	7.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R204	On	06/05/2010	Bond Future	9.50	Put		285.00000	278,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,843.00000	2,868,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		414.00000	382,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.98700	8.97700		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,846.00000	2,793,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,338.00000	1,340,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.02700	9.01600		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,276.00000	3,226,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,009.00000	2,019,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,429.00000	3,378,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,895.00000	1,904,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,126.00000	3,077,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,128.00000	2,139,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.37700	8.36700		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,422.00000	1,388,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		258.00000	254,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.45300	8.44200		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,005.00000	1,974,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		417.00000	418,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.48400	8.47200		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,375.00000	1,351,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,300.00000	1,308,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,444.00000	1,419,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,234.00000	1,241,000	4.00	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	04/11/2010	Bond Future	8.45	Call		1,309.00000	1,285,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,368.00000	1,377,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.13000	9.12100		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,760.00000	1,703,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,011.00000	1,006,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.19400	9.18400		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,069.00000	3,014,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,284.00000	1,286,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.23500	9.22500		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,792.00000	2,747,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,652.00000	2,663,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,932.00000	2,886,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,512.00000	2,522,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,655.00000	2,611,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,796.00000	2,808,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.13300	9.12400		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,792.00000	1,733,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,032.00000	1,028,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.18900	9.17900		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,245.00000	3,188,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,359.00000	1,361,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.22900	9.21900		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,920.00000	2,873,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,738.00000	2,750,000	10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Call		3,067.00000	3,019,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,593.00000	2,604,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,778.00000	2,732,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,890.00000	2,902,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.13700	9.13800		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		254.00000	238,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,329.00000	5,306,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.17500	9.17600		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,364.00000	1,345,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,664.00000	4,637,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.20200	9.20200		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,939.00000	2,918,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,465.00000	4,444,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,099.00000	3,078,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		4,242.00000	4,221,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,784.00000	2,763,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,696.00000	4,675,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			305.37400	305.37800			0.00	0	100.00
<b>Total for Derivatives :</b>										<b>63,694,386.70</b>	<b>15,272</b>	<b>870,571.00</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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			7.41000	7.40000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.26000	8.25000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.12000	9.11000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.28000	8.27500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.85000	8.84000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.87000	8.86000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.30000	8.29000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.07000	9.06500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.08000	9.07000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.10000	9.10000			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>63,694,386.70</b>	<b>15,272</b>	<b>870,571.00</b>