



# Daily MTM Report

Daily summary for: 24/02/2010

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			7.80540	7.72740		15.87	48,081,264.00	6,160	246,383.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,773.00000	8,695,000	52.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	48.62	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,773.00000	6,695,000	48.62	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,523.00000	8,445,000	52.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	47.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,523.00000	6,445,000	47.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		12.00000	17,000	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		535.00000	462,000	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		488.00000	562,000	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		11.00000	7,000	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,477.00000	1,555,000	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,477.00000	2,555,000	27.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,477.00000	3,555,000	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,273.00000	8,195,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		730.00000	807,000	21.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		3.00000	2,000	21.11	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,727.00000	1,805,000	19.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,727.00000	2,805,000	31.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,727.00000	3,805,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,323.00000	8,245,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	47.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,323.00000	6,245,000	47.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,677.00000	3,755,000	22.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,423.00000	8,345,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,423.00000	4,345,000	41.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		584.00000	659,000	20.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		7.00000	4,000	20.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,577.00000	1,655,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,577.00000	3,655,000	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,723.00000	8,645,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	48.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,723.00000	6,645,000	48.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,923.00000	8,845,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	49.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,923.00000	6,845,000	49.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2.00000	3,000	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		925.00000	848,000	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,077.00000	2,155,000	20.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	20.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,077.00000	3,155,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,873.00000	8,795,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	48.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,873.00000	6,795,000	48.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,823.00000	8,745,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.75	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	14.55	Put		6,823.00000	6,745,000	48.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,623.00000	8,545,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	48.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,623.00000	6,545,000	48.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,673.00000	8,595,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	48.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,673.00000	6,595,000	48.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,573.00000	8,495,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	48.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,573.00000	6,495,000	48.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,427.00000	1,505,000	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,427.00000	2,505,000	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,427.00000	3,505,000	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,473.00000	8,395,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	47.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,473.00000	6,395,000	47.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,373.00000	8,295,000	52.19	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	47.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,373.00000	6,295,000	47.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,873.00000	4,795,000	42.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,627.00000	3,705,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		15.00000	21,000	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		488.00000	416,000	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		536.00000	610,000	19.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		9.00000	5,000	19.80	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,527.00000	1,605,000	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,527.00000	2,605,000	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,527.00000	3,605,000	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		8.00000	11,000	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		631.00000	556,000	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		396.00000	467,000	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		19.00000	12,000	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,377.00000	1,455,000	20.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	20.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,377.00000	2,455,000	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,377.00000	3,455,000	27.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,128.00000	1,205,000	21.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		1.00000	0,000	21.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,127.00000	2,205,000	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,127.00000	3,205,000	31.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		309.00000	376,000	18.17	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		32.00000	21,000	18.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,277.00000	1,355,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,277.00000	2,355,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,277.00000	3,355,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		7.00000	9,000	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		680.00000	604,000	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		352.00000	421,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		25.00000	16,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,327.00000	2,405,000	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,327.00000	3,405,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,227.00000	1,305,000	21.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	21.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,227.00000	2,305,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,227.00000	3,305,000	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	44.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,323.00000	5,245,000	44.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,177.00000	1,255,000	21.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	21.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,177.00000	2,255,000	22.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,177.00000	3,255,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,473.00000	4,395,000	41.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	3,000	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		975.00000	898,000	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		127.00000	177,000	16.53	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		100.00000	72,000	16.53	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,028.00000	1,106,000	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		1.00000	1,000	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,027.00000	2,105,000	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,027.00000	3,105,000	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		105.00000	145,000	16.20	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		128.00000	90,000	16.20	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		978.00000	1,056,000	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		1.00000	1,000	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,977.00000	2,055,000	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,977.00000	3,055,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,324.00000	1,246,000	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		681.00000	757,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		4.00000	2,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,677.00000	1,755,000	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,677.00000	2,755,000	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		70.00000	95,000	16.24	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		193.00000	140,000	16.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		878.00000	956,000	22.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		1.00000	1,000	22.09	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,877.00000	1,955,000	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,877.00000	2,955,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	23.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,174.00000	1,096,000	23.81	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		829.00000	906,000	21.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		2.00000	1,000	21.76	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,827.00000	1,905,000	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		779.00000	856,000	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		2.00000	1,000	21.44	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,777.00000	1,855,000	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,777.00000	2,855,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	44.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,373.00000	5,295,000	44.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,373.00000	4,295,000	41.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		632.00000	708,000	20.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		5.00000	3,000	20.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,627.00000	1,705,000	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,627.00000	2,705,000	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,273.00000	4,195,000	41.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		442.00000	514,000	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		15.00000	9,000	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	51.09	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	15.40	Put		7,673.00000	7,595,000	51.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,327.00000	1,405,000	20.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,827.00000	2,905,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,327.00000	4,405,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	51.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,923.00000	7,845,000	51.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	43.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,923.00000	4,845,000	43.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,078.00000	1,155,000	21.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	0,000	21.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,577.00000	2,655,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,077.00000	4,155,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		268.00000	332,000	17.84	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		41.00000	27,000	17.84	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	25.61	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,423.00000	1,345,000	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,523.00000	4,445,000	41.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		229.00000	290,000	17.51	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		52.00000	35,000	17.51	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	7.60	Call		192.00000	250,000	17.18	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		65.00000	45,000	17.18	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,823.00000	1,745,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,723.00000	1,645,000	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		158.00000	212,000	16.86	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		81.00000	57,000	16.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		57.00000	77,000	16.60	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		230.00000	172,000	16.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,723.00000	4,645,000	42.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		30.00000	41,000	17.68	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		353.00000	286,000	17.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	43.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,973.00000	4,895,000	43.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		10.00000	14,000	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		583.00000	509,000	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,623.00000	4,545,000	42.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,923.00000	1,845,000	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		46.00000	63,000	16.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		269.00000	208,000	16.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.36	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	12.40	Put		4,673.00000	4,595,000	42.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		37.00000	51,000	17.32	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		310.00000	246,000	17.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		19.00000	26,000	18.40	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		442.00000	371,000	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,773.00000	4,695,000	42.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,373.00000	2,295,000	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,273.00000	2,195,000	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,173.00000	2,095,000	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		24.00000	33,000	18.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		397.00000	328,000	18.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	43.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,173.00000	5,095,000	43.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,473.00000	2,395,000	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4.00000	6,000	20.92	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		777.00000	701,000	20.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	43.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,123.00000	5,045,000	43.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		5.00000	7,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		728.00000	652,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,223.00000	5,145,000	44.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3.00000	5,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		826.00000	750,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	44.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,273.00000	5,195,000	44.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,673.00000	2,595,000	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,573.00000	2,495,000	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3.00000	4,000	21.65	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		876.00000	799,000	21.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	44.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,423.00000	5,345,000	44.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	2,000	22.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,025.00000	947,000	22.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	46.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,923.00000	5,845,000	46.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,274.00000	1,196,000	24.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	44.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,523.00000	5,445,000	44.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,823.00000	2,745,000	34.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	23.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,124.00000	1,046,000	23.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	46.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,873.00000	5,795,000	46.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	45.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,623.00000	5,545,000	45.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,923.00000	2,845,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,224.00000	1,146,000	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,473.00000	5,395,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,773.00000	2,695,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1.00000	2,000	23.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,074.00000	997,000	23.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	45.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,773.00000	5,695,000	45.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,573.00000	1,495,000	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,673.00000	1,595,000	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	46.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,073.00000	5,995,000	46.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,873.00000	1,795,000	28.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	47.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,273.00000	6,195,000	47.24	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		4,173.00000	4,095,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,073.00000	1,995,000	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,423.00000	6,345,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,323.00000	4,245,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,223.00000	4,145,000	40.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,173.00000	6,095,000	46.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,073.00000	3,995,000	40.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,973.00000	3,895,000	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,973.00000	1,895,000	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	47.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,223.00000	6,145,000	47.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,123.00000	4,045,000	40.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.25	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	11.75	Put		4,023.00000	3,945,000	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	39.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,923.00000	3,845,000	39.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,823.00000	3,745,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	45.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,573.00000	5,495,000	45.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,873.00000	2,795,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	1,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,373.00000	1,296,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,673.00000	5,595,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,173.00000	3,095,000	35.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,073.00000	2,995,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,973.00000	2,895,000	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,473.00000	1,395,000	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,723.00000	5,645,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,023.00000	2,945,000	35.15	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,523.00000	1,445,000	26.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,823.00000	5,745,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,723.00000	3,645,000	38.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	38.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,623.00000	3,545,000	38.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,523.00000	3,445,000	37.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,423.00000	3,345,000	37.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.68	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,323.00000	3,245,000	36.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,223.00000	3,145,000	36.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,123.00000	3,045,000	35.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,623.00000	1,545,000	27.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	46.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,973.00000	5,895,000	46.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,873.00000	3,795,000	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,773.00000	3,695,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,673.00000	3,595,000	38.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	37.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,573.00000	3,495,000	37.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	37.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,473.00000	3,395,000	37.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,373.00000	3,295,000	36.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,773.00000	1,695,000	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,823.00000	4,745,000	42.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,723.00000	2,645,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,623.00000	2,545,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,523.00000	2,445,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,423.00000	2,345,000	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,323.00000	2,245,000	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,223.00000	2,145,000	31.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,023.00000	1,945,000	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	42.05	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,573.00000	4,495,000	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	30.56	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,123.00000	2,045,000	30.56	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		3,713.00000	3,635,000	38.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,273.00000	3,195,000	36.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	51.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,873.00000	7,795,000	51.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,127.00000	4,205,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	51.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,823.00000	7,745,000	51.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,177.00000	4,255,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,973.00000	7,895,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,027.00000	4,105,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,073.00000	7,995,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		86.00000	115,000	15.87	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	7.80	Put		159.00000	110,000	15.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		928.00000	1,006,000	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		1.00000	1,000	22.42	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,927.00000	2,005,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,927.00000	3,005,000	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,927.00000	4,005,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,123.00000	8,045,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	46.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,123.00000	6,045,000	46.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,877.00000	3,955,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,173.00000	8,095,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,827.00000	3,905,000	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	51.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,723.00000	7,645,000	51.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,277.00000	4,355,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	51.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,773.00000	7,695,000	51.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,227.00000	4,305,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,023.00000	7,945,000	52.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	46.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,023.00000	5,945,000	46.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,977.00000	4,055,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,223.00000	8,145,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,777.00000	3,855,000	20.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.93750	7.86240		17.63	1,111,250.00	140	41,337.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		148.00000	165,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		686.00000	628,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,288.00000	8,213,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,288.00000	6,213,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,712.00000	3,788,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,338.00000	8,263,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,338.00000	6,263,000	31.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,662.00000	3,738,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,438.00000	8,363,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,738.00000	8,663,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,938.00000	8,863,000	35.59	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		6,938.00000	6,863,000	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		7.00000	8,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,945.00000	2,871,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,888.00000	8,813,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,888.00000	6,813,000	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		7.00000	8,000	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,895.00000	2,821,000	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,114.00000	2,189,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,113.00000	3,188,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,838.00000	8,763,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,838.00000	6,763,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,638.00000	8,563,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,688.00000	8,613,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,588.00000	8,513,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,588.00000	6,513,000	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		539.00000	593,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		127.00000	106,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,420.00000	1,494,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		8.00000	7,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,413.00000	2,488,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,412.00000	3,488,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,488.00000	8,413,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,488.00000	6,413,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,518.00000	1,593,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,513.00000	2,588,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	25.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,512.00000	3,588,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,388.00000	8,313,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		686.00000	747,000	16.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		74.00000	60,000	16.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,617.00000	1,692,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	5,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,612.00000	3,688,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,438.00000	6,363,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	1,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,938.00000	4,864,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		168.00000	188,000	19.06	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		606.00000	551,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		647.00000	707,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		85.00000	70,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,568.00000	1,642,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		6.00000	5,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,563.00000	2,638,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,562.00000	3,638,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		138.00000	154,000	19.67	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		726.00000	667,000	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		95.00000	105,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		983.00000	918,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,738.00000	6,663,000	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,688.00000	6,613,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		2.00000	2,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,690.00000	3,615,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,638.00000	6,563,000	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		101.00000	112,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		939.00000	875,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,175.00000	1,249,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		13.00000	12,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,164.00000	2,239,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,163.00000	3,238,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		130.00000	144,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		768.00000	707,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		505.00000	558,000	17.04	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		143.00000	121,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,363.00000	2,438,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	24.37	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	4.50	Call		3,362.00000	3,438,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,188.00000	5,113,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,189.00000	4,114,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		4.00000	5,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,192.00000	3,118,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		122.00000	135,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		810.00000	748,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		473.00000	524,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		161.00000	137,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,322.00000	1,396,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		10.00000	9,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,313.00000	2,388,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,312.00000	3,388,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,238.00000	5,163,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,239.00000	4,164,000	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		4.00000	5,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,242.00000	3,168,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		114.00000	127,000	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	14/06/2010	Foreign Exchange Future	8.60	Put		852.00000	790,000	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,273.00000	1,347,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		11.00000	10,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,264.00000	2,339,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	2,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,262.00000	3,338,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,288.00000	5,213,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	4,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,292.00000	3,217,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		107.00000	119,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		895.00000	832,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,224.00000	1,298,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		12.00000	11,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,214.00000	2,289,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,212.00000	3,288,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,438.00000	5,363,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,439.00000	4,364,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		3.00000	3,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,441.00000	3,366,000	26.40	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	14/06/2010	Foreign Exchange Future	8.80	Call		89.00000	99,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,027.00000	962,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		333.00000	374,000	17.44	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		271.00000	237,000	17.44	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,079.00000	1,152,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		17.00000	15,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,064.00000	2,139,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,063.00000	3,138,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		309.00000	348,000	17.50	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		297.00000	261,000	17.50	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,031.00000	1,104,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		19.00000	17,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,014.00000	2,089,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,013.00000	3,088,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,538.00000	5,463,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		2.00000	3,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,540.00000	3,466,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		79.00000	87,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,117.00000	1,050,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		288.00000	324,000	17.57	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		326.00000	287,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		985.00000	1,056,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		23.00000	19,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,965.00000	2,039,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,963.00000	3,038,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,638.00000	5,563,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	2,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,640.00000	3,565,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,838.00000	5,763,000	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	1,000	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,838.00000	4,764,000	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	2,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,839.00000	3,765,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		8.00000	9,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,846.00000	2,772,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,788.00000	5,713,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,789.00000	4,714,000	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,790.00000	3,715,000	26.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		766.00000	830,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		54.00000	43,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,716.00000	1,791,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,713.00000	2,788,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,738.00000	5,663,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	2,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,740.00000	3,665,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		9.00000	11,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,747.00000	2,674,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		63.00000	69,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,301.00000	1,232,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		220.00000	246,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		458.00000	409,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		808.00000	873,000	16.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		46.00000	36,000	16.52	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,766.00000	1,841,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,763.00000	2,838,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,588.00000	5,513,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	3,000	26.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,590.00000	3,516,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		270.00000	300,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		358.00000	313,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		939.00000	1,008,000	16.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		27.00000	21,000	16.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,915.00000	1,990,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,913.00000	2,988,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,488.00000	5,413,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,489.00000	4,414,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		3.00000	3,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,491.00000	3,416,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		75.00000	82,000	21.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,163.00000	1,095,000	21.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		84.00000	93,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,072.00000	1,006,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,138.00000	5,063,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,139.00000	4,064,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		70.00000	78,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,208.00000	1,141,000	21.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		895.00000	962,000	16.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		33.00000	25,000	16.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,865.00000	1,940,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,338.00000	5,263,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		3.00000	4,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,341.00000	3,267,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		56.00000	62,000	22.73	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,394.00000	1,325,000	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		726.00000	788,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		64.00000	51,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,667.00000	1,741,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		5.00000	4,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,663.00000	2,738,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,989.00000	3,914,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		53.00000	59,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,441.00000	1,372,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		67.00000	73,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,255.00000	1,186,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		610.00000	668,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		98.00000	81,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.56	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,638.00000	7,563,000	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,138.00000	6,063,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,639.00000	4,564,000	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		5.00000	5,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,143.00000	3,068,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,371.00000	1,445,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		9.00000	8,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,863.00000	2,938,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,362.00000	4,438,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,888.00000	7,813,000	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,388.00000	6,313,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		3.00000	4,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,391.00000	3,317,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		180.00000	201,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		568.00000	514,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,127.00000	1,200,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		15.00000	13,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,613.00000	2,688,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,112.00000	4,188,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		51.00000	55,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,489.00000	1,418,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		442.00000	491,000	17.17	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		180.00000	154,000	17.17	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,389.00000	4,314,000	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.67	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,039.00000	3,964,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		60.00000	65,000	22.52	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,348.00000	1,278,000	22.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		48.00000	53,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,536.00000	1,466,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		413.00000	460,000	17.24	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		201.00000	173,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,339.00000	4,264,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		38.00000	41,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,776.00000	1,704,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		41.00000	45,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,679.00000	1,608,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		385.00000	430,000	17.31	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		223.00000	193,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		36.00000	39,000	24.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,824.00000	1,752,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		39.00000	43,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,727.00000	1,656,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		43.00000	47,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,631.00000	1,560,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		358.00000	401,000	17.37	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		246.00000	214,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,689.00000	4,614,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		206.00000	230,000	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		494.00000	443,000	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	1,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,888.00000	4,814,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		8.00000	10,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,796.00000	2,723,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		10.00000	11,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,698.00000	2,624,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		12.00000	13,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,600.00000	2,526,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		158.00000	176,000	19.26	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		646.00000	589,000	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,739.00000	4,664,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		11.00000	12,000	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,649.00000	2,575,000	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	10.40	Call		13.00000	15,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,551.00000	2,478,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		192.00000	215,000	18.65	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		530.00000	478,000	18.65	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,589.00000	4,514,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		14.00000	16,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,502.00000	2,429,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		16.00000	18,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,404.00000	2,331,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		19.00000	22,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,307.00000	2,235,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		22.00000	25,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,210.00000	2,138,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		26.00000	29,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,114.00000	2,042,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		30.00000	32,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,018.00000	1,945,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		33.00000	35,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,921.00000	1,848,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		236.00000	263,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		424.00000	376,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	27.12	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,289.00000	4,214,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		46.00000	50,000	23.54	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		1,584.00000	1,513,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,539.00000	4,464,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		15.00000	17,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,453.00000	2,380,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		17.00000	20,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,355.00000	2,283,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		20.00000	23,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,258.00000	2,186,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		28.00000	31,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,066.00000	1,994,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		31.00000	34,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,969.00000	1,897,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		34.00000	37,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,872.00000	1,800,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		252.00000	281,000	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		390.00000	344,000	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		24.00000	27,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,162.00000	2,090,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,838.00000	7,763,000	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,162.00000	4,238,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,888.00000	5,813,000	30.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	2,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,889.00000	3,815,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,938.00000	7,863,000	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,938.00000	5,863,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,939.00000	3,864,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,062.00000	4,138,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,088.00000	8,013,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,088.00000	6,013,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,089.00000	4,014,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,912.00000	3,988,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,988.00000	7,913,000	35.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,988.00000	5,913,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,012.00000	4,088,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,638.00000	9,563,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,038.00000	7,963,000	35.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,038.00000	5,963,000	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,962.00000	4,038,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,138.00000	8,063,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,862.00000	3,938,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,188.00000	8,113,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,188.00000	6,113,000	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		851.00000	917,000	16.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		39.00000	30,000	16.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,816.00000	1,890,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		4.00000	3,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,813.00000	2,888,000	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,812.00000	3,888,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,738.00000	7,663,000	34.79	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	3.60	Call		4,262.00000	4,338,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,788.00000	7,713,000	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,212.00000	4,288,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,238.00000	8,163,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,238.00000	6,163,000	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,762.00000	3,838,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		574.00000	630,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		112.00000	93,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.07690	7.99860		18.21	0.00	0	6,867.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,852.00000	7,774,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		7.00000	7,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,858.00000	5,780,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		29.00000	31,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,880.00000	3,804,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		99.00000	107,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,950.00000	1,880,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,199.00000	1,271,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		50.00000	44,000	17.24	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,155.00000	2,233,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,150.00000	3,228,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,149.00000	4,227,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,802.00000	7,724,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		7.00000	8,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,808.00000	5,731,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		30.00000	32,000	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,831.00000	3,755,000	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		103.00000	110,000	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,904.00000	1,833,000	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		528.00000	572,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		329.00000	295,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,245.00000	1,317,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		46.00000	40,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,205.00000	2,283,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	6,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,200.00000	3,278,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,199.00000	4,277,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		502.00000	545,000	17.91	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		353.00000	318,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,902.00000	7,824,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		6.00000	7,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,907.00000	5,830,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		29.00000	30,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,930.00000	3,853,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		96.00000	103,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,997.00000	1,926,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		478.00000	519,000	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		379.00000	342,000	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,154.00000	1,226,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		55.00000	49,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,106.00000	2,183,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		7.00000	6,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,100.00000	3,178,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,099.00000	4,177,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,952.00000	7,874,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		6.00000	7,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,957.00000	5,880,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		28.00000	30,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,979.00000	3,903,000	29.19	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	13/09/2010	Foreign Exchange Future	9.95	Call		93.00000	100,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,044.00000	1,973,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		455.00000	495,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		406.00000	368,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,110.00000	1,181,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		61.00000	54,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,056.00000	2,134,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		7.00000	7,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,050.00000	3,128,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,049.00000	4,127,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,052.00000	7,974,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		6.00000	6,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,057.00000	5,979,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		26.00000	28,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,077.00000	4,001,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		87.00000	94,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,138.00000	2,067,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		414.00000	448,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		465.00000	421,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,025.00000	1,092,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		76.00000	65,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,958.00000	2,035,000	19.36	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	13/09/2010	Foreign Exchange Future	6.05	Put		9.00000	8,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,951.00000	3,029,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,949.00000	4,027,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,102.00000	8,024,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		5.00000	6,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,106.00000	6,029,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		25.00000	27,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,126.00000	4,050,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		84.00000	91,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,185.00000	2,114,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		395.00000	428,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		496.00000	451,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		985.00000	1,050,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		86.00000	73,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,909.00000	1,986,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		10.00000	9,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,901.00000	2,979,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,899.00000	3,977,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,152.00000	8,074,000	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	13/09/2010	Foreign Exchange Future	14.15	Call		5.00000	6,000	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,156.00000	6,079,000	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		24.00000	26,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,175.00000	4,099,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		81.00000	87,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,232.00000	2,160,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		378.00000	409,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		529.00000	482,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		946.00000	1,010,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		97.00000	83,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,861.00000	1,937,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		12.00000	10,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,851.00000	2,929,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,849.00000	3,927,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,302.00000	8,224,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		4.00000	5,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,305.00000	6,228,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		21.00000	23,000	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,322.00000	4,246,000	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		73.00000	79,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,374.00000	2,302,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		834.00000	894,000	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		135.00000	117,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,715.00000	1,791,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		16.00000	14,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,701.00000	2,780,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		2.00000	3,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,699.00000	3,777,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,252.00000	8,174,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		5.00000	5,000	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,256.00000	6,178,000	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		22.00000	24,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,273.00000	4,197,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		76.00000	81,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,327.00000	2,254,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		345.00000	374,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		596.00000	547,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		871.00000	932,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		122.00000	105,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,763.00000	1,840,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		14.00000	13,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,751.00000	2,829,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,749.00000	3,827,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,402.00000	8,324,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		4.00000	4,000	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,405.00000	6,327,000	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		20.00000	21,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,421.00000	4,344,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		68.00000	73,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,469.00000	2,396,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		302.00000	327,000	19.35	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		703.00000	650,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		765.00000	822,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		166.00000	145,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,619.00000	1,695,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		20.00000	18,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,602.00000	2,680,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,599.00000	3,678,000	28.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	28.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		330.00000	358,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		631.00000	581,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,702.00000	7,624,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		7.00000	8,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,708.00000	5,631,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		31.00000	34,000	28.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,732.00000	3,657,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		110.00000	118,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,811.00000	1,741,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		581.00000	628,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		282.00000	251,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,337.00000	1,410,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		38.00000	33,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,304.00000	2,382,000	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		5.00000	5,000	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,300.00000	3,378,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,299.00000	4,377,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,752.00000	7,674,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		7.00000	8,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,758.00000	5,681,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		31.00000	33,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,782.00000	3,706,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		106.00000	114,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,857.00000	1,787,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		554.00000	599,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		305.00000	272,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,290.00000	1,363,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		41.00000	36,000	17.51	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	5.75	Call		2,254.00000	2,332,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		5.00000	5,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,250.00000	3,328,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,249.00000	4,327,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,002.00000	7,924,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		6.00000	7,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,007.00000	5,930,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		27.00000	29,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,028.00000	3,952,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		91.00000	97,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,092.00000	2,020,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		433.00000	471,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		434.00000	394,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,066.00000	1,136,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		67.00000	59,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,007.00000	2,085,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		8.00000	8,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,000.00000	3,079,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,999.00000	4,077,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	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	13/09/2010	Foreign Exchange Future	16.20	Put		8,202.00000	8,124,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		5.00000	5,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,206.00000	6,128,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		23.00000	25,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,224.00000	4,148,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		78.00000	84,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,279.00000	2,207,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		361.00000	391,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		562.00000	514,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		908.00000	971,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		109.00000	94,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,812.00000	1,888,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		13.00000	11,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,801.00000	2,879,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,799.00000	3,877,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,352.00000	8,274,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		4.00000	5,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,355.00000	6,278,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		21.00000	22,000	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,372.00000	4,295,000	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		71.00000	76,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,422.00000	2,349,000	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		316.00000	342,000	19.19	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		667.00000	615,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		799.00000	858,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		150.00000	131,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,667.00000	1,743,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		18.00000	16,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,652.00000	2,730,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,649.00000	3,727,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		145.00000	156,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,446.00000	1,379,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		162.00000	175,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,313.00000	1,248,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		816.00000	760,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		265.00000	287,000	19.84	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		934.00000	876,000	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		233.00000	253,000	20.32	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		169.00000	182,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,270.00000	1,205,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		183.00000	197,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,184.00000	1,120,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.21140	8.13470		18.51	0.00	0	673.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		13.00000	13,000	32.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,828.00000	7,752,000	32.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		30.00000	31,000	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,845.00000	5,770,000	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		67.00000	70,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,882.00000	3,809,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		172.00000	181,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,987.00000	1,920,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		621.00000	662,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		436.00000	401,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,273.00000	1,341,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		88.00000	80,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,198.00000	2,274,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		13.00000	13,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,189.00000	3,265,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	4,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,185.00000	4,262,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		402.00000	428,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		817.00000	767,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		12.00000	13,000	32.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,877.00000	7,802,000	32.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		30.00000	31,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,895.00000	5,820,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		66.00000	68,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,931.00000	3,857,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		168.00000	176,000	23.41	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		2,033.00000	1,965,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,231.00000	1,298,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		96.00000	87,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,149.00000	2,225,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		14.00000	14,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,139.00000	3,216,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	5,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,135.00000	4,212,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		12.00000	13,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,927.00000	7,852,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		29.00000	30,000	31.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,944.00000	5,869,000	31.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		65.00000	67,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,980.00000	3,906,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		163.00000	172,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,078.00000	2,011,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		575.00000	614,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		490.00000	453,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,190.00000	1,256,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		105.00000	95,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,099.00000	2,175,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		14.00000	14,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,090.00000	3,166,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	5,000	23.50	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	13/12/2010	Foreign Exchange Future	4.05	Call		4,086.00000	4,162,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		12.00000	12,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,977.00000	7,901,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		29.00000	30,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,994.00000	5,919,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		64.00000	66,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,029.00000	3,955,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		159.00000	167,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,124.00000	2,056,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		554.00000	591,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		519.00000	480,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,149.00000	1,215,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		114.00000	104,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,050.00000	2,126,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		15.00000	15,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,040.00000	3,117,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	6,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,036.00000	4,112,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		598.00000	638,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		463.00000	427,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		12.00000	12,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,027.00000	7,951,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		28.00000	29,000	31.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,043.00000	5,968,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		62.00000	65,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,077.00000	4,004,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		155.00000	163,000	23.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,170.00000	2,102,000	23.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		533.00000	569,000	18.43	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		548.00000	508,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,109.00000	1,174,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		124.00000	113,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,001.00000	2,077,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		16.00000	16,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,991.00000	3,067,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	6,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,986.00000	4,062,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		11.00000	12,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,076.00000	8,001,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		28.00000	29,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,093.00000	6,018,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		61.00000	64,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,126.00000	4,053,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		151.00000	159,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,216.00000	2,148,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		514.00000	547,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		579.00000	536,000	18.51	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	13/12/2010	Foreign Exchange Future	7.20	Call		1,072.00000	1,133,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		137.00000	122,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,953.00000	2,028,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		18.00000	17,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,941.00000	3,017,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	6,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,936.00000	4,013,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	2,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		11.00000	12,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,126.00000	8,051,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		27.00000	28,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,142.00000	6,067,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		60.00000	62,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,175.00000	4,101,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		147.00000	155,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,262.00000	2,194,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		496.00000	528,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		611.00000	567,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,036.00000	1,096,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		151.00000	135,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,905.00000	1,980,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		20.00000	19,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,891.00000	2,968,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	7,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,886.00000	3,963,000	26.82	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	2,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		10.00000	10,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,325.00000	8,249,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		24.00000	26,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,339.00000	6,265,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		54.00000	57,000	28.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,369.00000	4,296,000	28.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		132.00000	139,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,447.00000	2,378,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		431.00000	458,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		746.00000	697,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		900.00000	955,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		215.00000	194,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,717.00000	1,791,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		32.00000	30,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,693.00000	2,769,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	8,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,687.00000	3,763,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		10.00000	11,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,275.00000	8,200,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		25.00000	26,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,290.00000	6,215,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		56.00000	58,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,321.00000	4,247,000	28.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		136.00000	142,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,401.00000	2,331,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		446.00000	475,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		711.00000	664,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		932.00000	989,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		197.00000	178,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,764.00000	1,837,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		29.00000	26,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,742.00000	2,819,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	8,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,737.00000	3,813,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		388.00000	413,000	19.60	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		853.00000	802,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		9.00000	10,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,374.00000	8,299,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		24.00000	25,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,389.00000	6,314,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		53.00000	56,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,418.00000	4,345,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		129.00000	135,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,494.00000	2,424,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		416.00000	443,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		781.00000	732,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		868.00000	922,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		233.00000	211,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,671.00000	1,744,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		36.00000	33,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,643.00000	2,720,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	9,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,637.00000	3,713,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		479.00000	510,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		644.00000	599,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		13.00000	14,000	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,728.00000	7,653,000	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		31.00000	32,000	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,746.00000	5,671,000	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		70.00000	73,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,785.00000	3,712,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		181.00000	191,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,896.00000	1,830,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		670.00000	714,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		385.00000	353,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,358.00000	1,427,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		73.00000	66,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,297.00000	2,373,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		12.00000	12,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,288.00000	3,365,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	4,000	24.33	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	13/12/2010	Foreign Exchange Future	3.85	Call		4,285.00000	4,362,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		13.00000	13,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,778.00000	7,702,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		31.00000	32,000	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,796.00000	5,721,000	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		68.00000	71,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,833.00000	3,760,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		176.00000	186,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,941.00000	1,875,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		645.00000	688,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		410.00000	377,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,315.00000	1,384,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		80.00000	73,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,247.00000	2,324,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		12.00000	13,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,239.00000	3,315,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	4,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,235.00000	4,312,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		11.00000	11,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,176.00000	8,100,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		26.00000	27,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,191.00000	6,116,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		58.00000	61,000	28.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,223.00000	4,150,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		143.00000	150,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,308.00000	2,239,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,000.00000	1,060,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		165.00000	149,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,858.00000	1,932,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		23.00000	21,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,842.00000	2,918,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		7.00000	7,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,836.00000	3,913,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	2,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		10.00000	11,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,225.00000	8,150,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		26.00000	27,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,241.00000	6,166,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		57.00000	59,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,272.00000	4,198,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		139.00000	146,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,354.00000	2,285,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		462.00000	492,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		677.00000	631,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		966.00000	1,024,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		181.00000	163,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,811.00000	1,885,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		26.00000	24,000	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	5.35	Call		2,792.00000	2,868,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	7,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,786.00000	3,863,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	2,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		19.00000	19,000	31.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,934.00000	6,858,000	31.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		42.00000	44,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,957.00000	4,883,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		98.00000	103,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,013.00000	2,942,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		289.00000	306,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,204.00000	1,145,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,085.00000	5,161,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,245.00000	1,186,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		280.00000	297,000	20.96	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		220.00000	232,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,585.00000	1,521,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		263.00000	278,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,328.00000	1,267,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		214.00000	226,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,629.00000	1,565,000	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.04370	11.93430		12.74	3,492,673.00	290	12,892.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	43.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,066.00000	9,956,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	43.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,066.00000	7,956,000	43.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,066.00000	5,956,000	39.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,066.00000	3,956,000	35.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	1,000	23.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,066.00000	1,957,000	23.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		5.00000	6,000	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,071.00000	962,000	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		116.00000	165,000	12.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		182.00000	121,000	12.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		938.00000	1,046,000	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		4.00000	2,000	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,934.00000	2,044,000	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,216.00000	10,106,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,216.00000	8,106,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,216.00000	6,106,000	39.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,216.00000	4,106,000	35.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,216.00000	2,106,000	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		3.00000	4,000	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,219.00000	1,110,000	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		72.00000	99,000	13.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		288.00000	205,000	13.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		791.00000	898,000	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		7.00000	4,000	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,784.00000	1,894,000	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,166.00000	10,056,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,166.00000	8,056,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	39.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,166.00000	6,056,000	39.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,166.00000	4,056,000	35.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,166.00000	2,056,000	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		4.00000	5,000	18.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,170.00000	1,061,000	18.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		85.00000	117,000	13.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		251.00000	173,000	13.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		840.00000	947,000	17.16	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		6.00000	3,000	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,834.00000	1,944,000	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,784.00000	2,894,000	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,566.00000	9,456,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,566.00000	7,456,000	42.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,416.00000	9,306,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	42.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,416.00000	7,306,000	42.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	38.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,416.00000	5,306,000	38.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,416.00000	3,306,000	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		2.00000	2,000	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,418.00000	1,308,000	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		38.00000	51,000	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		454.00000	357,000	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		601.00000	703,000	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		17.00000	9,000	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,585.00000	1,694,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	0,000	21.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,584.00000	2,694,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,266.00000	9,156,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,266.00000	7,156,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	37.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,266.00000	5,156,000	37.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	30.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,266.00000	3,156,000	30.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		3.00000	4,000	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,269.00000	1,160,000	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		61.00000	84,000	13.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		327.00000	240,000	13.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		743.00000	849,000	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		9.00000	5,000	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,734.00000	1,844,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,734.00000	2,844,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,316.00000	9,206,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	42.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,316.00000	7,206,000	42.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	38.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,316.00000	5,206,000	38.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	30.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,316.00000	3,206,000	30.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		3.00000	3,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,319.00000	1,209,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		52.00000	72,000	13.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		368.00000	278,000	13.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		695.00000	800,000	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		11.00000	6,000	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,684.00000	1,794,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		0.00000	0,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,684.00000	2,794,000	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,466.00000	9,356,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,466.00000	7,356,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	38.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,466.00000	5,356,000	38.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,466.00000	3,356,000	31.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		2.00000	2,000	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,468.00000	1,358,000	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		32.00000	44,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		498.00000	400,000	14.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		555.00000	655,000	15.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		21.00000	11,000	15.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,535.00000	1,644,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	0,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,534.00000	2,644,000	21.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	21.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,716.00000	9,606,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	42.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,716.00000	7,606,000	42.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,866.00000	9,756,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	43.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,866.00000	7,756,000	43.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,116.00000	10,006,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,116.00000	8,006,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	39.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,116.00000	6,006,000	39.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,116.00000	4,006,000	35.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		4.00000	6,000	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,120.00000	1,012,000	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		99.00000	137,000	12.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		215.00000	143,000	12.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		889.00000	996,000	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		5.00000	2,000	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,884.00000	1,994,000	22.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	22.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,016.00000	9,906,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	43.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,016.00000	7,906,000	43.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,966.00000	9,856,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	43.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,966.00000	7,856,000	43.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,916.00000	9,806,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	43.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,916.00000	7,806,000	43.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,816.00000	9,706,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	43.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,816.00000	7,706,000	43.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,666.00000	9,556,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	42.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,666.00000	7,556,000	42.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,616.00000	9,506,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	42.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,616.00000	7,506,000	42.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,516.00000	9,406,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	42.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,516.00000	7,406,000	42.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	38.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,516.00000	5,406,000	38.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,516.00000	3,406,000	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		2.00000	2,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,518.00000	1,408,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		27.00000	37,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		543.00000	443,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		509.00000	608,000	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		25.00000	14,000	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,485.00000	1,594,000	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	0,000	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,484.00000	2,594,000	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,366.00000	9,256,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	42.24	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	19.30	Put		7,366.00000	7,256,000	42.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	38.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,366.00000	5,256,000	38.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,366.00000	4,256,000	36.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,366.00000	3,256,000	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,366.00000	2,256,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		2.00000	3,000	19.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,368.00000	1,259,000	19.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		44.00000	61,000	14.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		410.00000	317,000	14.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		648.00000	751,000	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		14.00000	7,000	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,635.00000	1,744,000	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	0,000	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,634.00000	2,744,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	1,000	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,116.00000	2,007,000	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	39.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,966.00000	5,856,000	39.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	37.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,966.00000	4,856,000	37.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,966.00000	3,856,000	34.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,966.00000	2,856,000	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,967.00000	1,857,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		7.00000	9,000	17.52	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		973.00000	865,000	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		164.00000	229,000	13.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		130.00000	85,000	13.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,037.00000	1,145,000	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3.00000	1,000	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,034.00000	2,144,000	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	38.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,716.00000	5,606,000	38.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	36.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,716.00000	4,606,000	36.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,716.00000	3,606,000	33.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,716.00000	2,606,000	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,717.00000	1,607,000	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		14.00000	19,000	16.11	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		730.00000	625,000	16.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		338.00000	427,000	14.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		54.00000	33,000	14.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,285.00000	1,394,000	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		1.00000	0,000	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,284.00000	2,394,000	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	39.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,816.00000	5,706,000	39.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,816.00000	4,706,000	37.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,816.00000	3,706,000	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,816.00000	2,706,000	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,817.00000	1,707,000	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		11.00000	14,000	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		827.00000	720,000	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		262.00000	343,000	14.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		78.00000	49,000	14.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,186.00000	1,294,000	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2.00000	0,000	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,184.00000	2,294,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	22.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	38.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,616.00000	5,506,000	38.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,616.00000	4,506,000	36.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,616.00000	3,506,000	32.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,616.00000	2,506,000	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,617.00000	1,507,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		20.00000	27,000	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		636.00000	533,000	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		421.00000	516,000	15.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		37.00000	22,000	15.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,385.00000	1,494,000	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		1.00000	0,000	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,384.00000	2,494,000	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	39.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,916.00000	5,806,000	39.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,916.00000	4,806,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,916.00000	3,806,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,916.00000	2,806,000	28.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,917.00000	1,807,000	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		8.00000	10,000	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		924.00000	816,000	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		194.00000	265,000	13.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		110.00000	71,000	13.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,086.00000	1,195,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		2.00000	1,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,084.00000	2,194,000	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	39.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,016.00000	5,906,000	39.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	37.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,016.00000	4,906,000	37.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,016.00000	3,906,000	35.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,016.00000	2,906,000	29.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,017.00000	1,907,000	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		6.00000	7,000	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,022.00000	913,000	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		136.00000	196,000	13.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		152.00000	102,000	13.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		987.00000	1,095,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3.00000	1,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,984.00000	2,094,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	39.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,866.00000	5,756,000	39.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	37.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,866.00000	4,756,000	37.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,866.00000	3,756,000	34.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,866.00000	2,756,000	28.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,867.00000	1,757,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		9.00000	12,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		875.00000	768,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		227.00000	303,000	13.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		93.00000	59,000	13.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,136.00000	1,245,000	18.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		2.00000	1,000	18.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,134.00000	2,244,000	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	38.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,766.00000	5,656,000	38.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	36.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,766.00000	4,656,000	36.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,766.00000	3,656,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	27.78	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,766.00000	2,656,000	27.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,767.00000	1,657,000	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		12.00000	16,000	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		778.00000	672,000	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		299.00000	384,000	14.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		65.00000	40,000	14.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,235.00000	1,344,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		1.00000	0,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,234.00000	2,344,000	21.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	21.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,666.00000	5,556,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	36.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,666.00000	4,556,000	36.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,666.00000	3,556,000	33.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,666.00000	2,556,000	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,667.00000	1,557,000	21.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		17.00000	23,000	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		683.00000	579,000	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		379.00000	471,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		45.00000	27,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,335.00000	1,444,000	19.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		1.00000	0,000	19.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,334.00000	2,444,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,566.00000	5,456,000	38.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,566.00000	4,456,000	36.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,566.00000	3,456,000	32.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,566.00000	2,456,000	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		23.00000	31,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		589.00000	487,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		465.00000	561,000	15.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		31.00000	17,000	15.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,435.00000	1,544,000	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		1.00000	0,000	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,434.00000	2,544,000	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	2,000	20.90	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	13.50	Put		1,567.00000	1,458,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,666.00000	8,556,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	40.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,666.00000	6,556,000	40.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,334.00000	3,444,000	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,566.00000	8,456,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	40.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,566.00000	6,456,000	40.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,434.00000	3,544,000	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,616.00000	8,506,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	40.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,616.00000	6,506,000	40.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,384.00000	3,494,000	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,866.00000	8,756,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	41.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,866.00000	6,756,000	41.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,134.00000	3,244,000	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	19.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,966.00000	8,856,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	41.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,966.00000	6,856,000	41.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,034.00000	3,144,000	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,916.00000	8,806,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,916.00000	6,806,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,084.00000	3,194,000	20.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	20.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,016.00000	8,906,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	41.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,016.00000	6,906,000	41.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,984.00000	3,094,000	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,166.00000	9,056,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	41.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,166.00000	7,056,000	41.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	37.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,166.00000	5,056,000	37.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	30.11	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,166.00000	3,056,000	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,834.00000	2,944,000	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,216.00000	9,106,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	41.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,216.00000	7,106,000	41.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	37.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,216.00000	5,106,000	37.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,216.00000	3,106,000	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,116.00000	9,006,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	41.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,116.00000	7,006,000	41.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	37.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,116.00000	5,006,000	37.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,116.00000	3,006,000	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,884.00000	2,994,000	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,416.00000	8,306,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	40.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,416.00000	6,306,000	40.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,416.00000	4,306,000	36.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,416.00000	2,306,000	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,584.00000	3,694,000	19.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	19.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,984.00000	4,094,000	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,934.00000	3,044,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,934.00000	4,044,000	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,084.00000	4,194,000	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,884.00000	3,994,000	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,716.00000	8,606,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	40.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,716.00000	6,606,000	40.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,284.00000	3,394,000	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,784.00000	3,894,000	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	43.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,266.00000	8,156,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	40.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,266.00000	6,156,000	40.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,266.00000	4,156,000	35.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,266.00000	2,156,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,734.00000	3,844,000	19.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	19.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,516.00000	8,406,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	40.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,516.00000	6,406,000	40.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,516.00000	4,406,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,516.00000	2,406,000	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,484.00000	3,594,000	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,766.00000	8,656,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	41.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,766.00000	6,656,000	41.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,234.00000	3,344,000	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,466.00000	8,356,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	40.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,466.00000	6,356,000	40.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,466.00000	4,356,000	36.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,466.00000	2,356,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,534.00000	3,644,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,816.00000	8,706,000	43.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	41.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,816.00000	6,706,000	41.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,184.00000	3,294,000	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.24020	12.13490		15.49	3,672,060.00	300	13,537.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,915.00000	9,810,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,916.00000	7,811,000	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,215.00000	10,110,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	1,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,215.00000	8,111,000	29.40	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	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,715.00000	9,610,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,716.00000	7,611,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		2.00000	3,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,717.00000	5,613,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		16.00000	19,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,731.00000	3,629,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,565.00000	9,460,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,566.00000	7,461,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		3.00000	3,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,568.00000	5,463,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		18.00000	22,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,583.00000	3,482,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,465.00000	9,360,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,466.00000	7,361,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		109.00000	123,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,574.00000	1,483,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		259.00000	294,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		724.00000	654,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,561.00000	1,663,000	16.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		26.00000	23,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,541.00000	2,646,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		6.00000	6,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,265.00000	9,160,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,266.00000	7,161,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,315.00000	9,210,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,316.00000	7,211,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		298.00000	339,000	16.13	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		613.00000	549,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		815.00000	900,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		130.00000	110,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,705.00000	1,808,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		20.00000	18,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,690.00000	2,795,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		5.00000	5,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,765.00000	9,660,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		2.00000	3,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,767.00000	5,663,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		15.00000	18,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,780.00000	3,678,000	24.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,965.00000	9,860,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	29.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,966.00000	7,861,000	29.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		2.00000	2,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,967.00000	5,862,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,115.00000	10,010,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,116.00000	8,011,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		362.00000	410,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		477.00000	420,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		969.00000	1,060,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		84.00000	70,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,899.00000	2,003,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		14.00000	13,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,165.00000	10,060,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	1,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,165.00000	8,061,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		930.00000	1,019,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		95.00000	79,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,851.00000	1,954,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		16.00000	14,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	29.40	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	14/06/2010	Foreign Exchange Future	22.20	Put		10,065.00000	9,960,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,066.00000	7,961,000	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		70.00000	80,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,135.00000	2,040,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		151.00000	171,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,216.00000	1,131,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		380.00000	434,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		445.00000	394,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,010.00000	1,105,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		75.00000	65,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,948.00000	2,052,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		13.00000	12,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,015.00000	9,910,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		2.00000	2,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,017.00000	5,912,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		12.00000	15,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,027.00000	3,925,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,865.00000	9,760,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,866.00000	7,761,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,815.00000	9,710,000	29.40	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	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,816.00000	7,711,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		2.00000	3,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,817.00000	5,713,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		15.00000	18,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,830.00000	3,728,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,665.00000	9,560,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,666.00000	7,561,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		2.00000	3,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,667.00000	5,563,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		17.00000	20,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,682.00000	3,580,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		582.00000	655,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		247.00000	215,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,372.00000	1,473,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		37.00000	33,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,342.00000	2,447,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		7.00000	7,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,615.00000	9,510,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,616.00000	7,511,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	29.40	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	14/06/2010	Foreign Exchange Future	21.65	Put		9,515.00000	9,410,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,516.00000	7,411,000	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		105.00000	119,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,620.00000	1,529,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		676.00000	754,000	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		191.00000	164,000	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,514.00000	1,616,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		29.00000	26,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,415.00000	9,310,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,416.00000	7,311,000	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		2.00000	2,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,917.00000	5,812,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		5.00000	6,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,920.00000	4,816,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		13.00000	16,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,928.00000	3,826,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		32.00000	37,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,947.00000	2,847,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		113.00000	128,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,528.00000	1,438,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		271.00000	308,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		686.00000	618,000	16.44	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	11.55	Call		744.00000	825,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		159.00000	135,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,609.00000	1,712,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		24.00000	22,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,590.00000	2,695,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		5.00000	5,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		67.00000	77,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,182.00000	2,087,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		1.00000	2,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,466.00000	6,362,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		8.00000	10,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,473.00000	4,370,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		20.00000	23,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,485.00000	3,383,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		422.00000	483,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		387.00000	343,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,096.00000	1,195,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		61.00000	55,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		1.00000	2,000	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,366.00000	6,262,000	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		179.00000	204,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,044.00000	964,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		472.00000	536,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		337.00000	296,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,187.00000	1,286,000	15.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		52.00000	46,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,145.00000	2,249,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		10.00000	9,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		2.00000	2,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,067.00000	5,962,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		4.00000	5,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,069.00000	4,965,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		12.00000	14,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,077.00000	3,974,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		28.00000	33,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,093.00000	2,993,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		101.00000	114,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,666.00000	1,574,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		235.00000	268,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		800.00000	728,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		644.00000	720,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		209.00000	180,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,466.00000	1,568,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		31.00000	28,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,442.00000	2,546,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		7.00000	6,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		553.00000	624,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		268.00000	234,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,325.00000	1,426,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		40.00000	36,000	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	9.85	Call		2,293.00000	2,398,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		8.00000	8,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		3.00000	3,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,518.00000	5,413,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		8.00000	9,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,523.00000	4,419,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		157.00000	179,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,172.00000	1,089,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		399.00000	458,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		414.00000	368,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,997.00000	2,101,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		12.00000	11,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		1.00000	2,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,416.00000	6,312,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		8.00000	10,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,423.00000	4,320,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		20.00000	24,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,435.00000	3,334,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		79.00000	88,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,994.00000	1,898,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		172.00000	195,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,087.00000	1,005,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		447.00000	509,000	15.30	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		362.00000	319,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,141.00000	1,240,000	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		56.00000	50,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,096.00000	2,200,000	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		11.00000	10,000	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		1.00000	2,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,316.00000	6,212,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		3.00000	4,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,318.00000	5,214,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		9.00000	11,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,324.00000	4,221,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		22.00000	27,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,337.00000	3,237,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		187.00000	213,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,002.00000	923,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		498.00000	564,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		313.00000	274,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,233.00000	1,333,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		48.00000	43,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,194.00000	2,299,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		9.00000	9,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		196.00000	223,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		961.00000	883,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		525.00000	593,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		290.00000	253,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,244.00000	2,348,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		9.00000	8,000	18.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		2.00000	2,000	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,117.00000	6,012,000	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		4.00000	5,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,119.00000	5,015,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		11.00000	14,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,126.00000	4,024,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		27.00000	31,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,142.00000	3,041,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		225.00000	256,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		840.00000	766,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		613.00000	687,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		228.00000	197,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,419.00000	1,520,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		34.00000	30,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,392.00000	2,497,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		7.00000	7,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		97.00000	110,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,712.00000	1,620,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		2.00000	2,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,867.00000	5,762,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		5.00000	7,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,870.00000	4,767,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		14.00000	17,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,879.00000	3,777,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		33.00000	39,000	23.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,898.00000	2,799,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		123.00000	139,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,438.00000	1,349,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		3.00000	3,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,618.00000	5,513,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		7.00000	8,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,622.00000	4,518,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		17.00000	21,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,632.00000	3,531,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		42.00000	49,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,657.00000	2,559,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		145.00000	164,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,260.00000	1,174,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		3.00000	4,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,418.00000	5,314,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		891.00000	978,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		106.00000	88,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,802.00000	1,905,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		17.00000	15,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,789.00000	2,894,000	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		4.00000	4,000	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		4.00000	4,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,269.00000	5,164,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		10.00000	12,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,275.00000	4,172,000	25.14	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		58.00000	67,000	22.08	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,323.00000	2,227,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		853.00000	939,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		118.00000	99,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,754.00000	1,857,000	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		19.00000	17,000	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		9.00000	11,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,374.00000	4,271,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		21.00000	25,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,386.00000	3,285,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		53.00000	61,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,418.00000	2,321,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		118.00000	134,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,483.00000	1,394,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		284.00000	323,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		649.00000	583,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		779.00000	862,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		144.00000	122,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,657.00000	1,760,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		22.00000	20,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,640.00000	2,745,000	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		5.00000	5,000	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,766.00000	7,661,000	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		1.00000	2,000	26.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,266.00000	6,162,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		6.00000	7,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,771.00000	4,667,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		23.00000	28,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,288.00000	3,188,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		87.00000	98,000	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,852.00000	1,758,000	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		313.00000	356,000	15.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		578.00000	516,000	15.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,279.00000	1,379,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		44.00000	39,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,739.00000	2,844,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		4.00000	4,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,235.00000	4,341,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		81.00000	91,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,946.00000	1,851,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	29.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,016.00000	7,911,000	29.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		1.00000	1,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,516.00000	6,411,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		5.00000	6,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,020.00000	4,916,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		19.00000	22,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,534.00000	3,432,000	24.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		74.00000	82,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,089.00000	1,992,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		247.00000	281,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		762.00000	691,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,051.00000	1,149,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		66.00000	59,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,491.00000	2,596,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		6.00000	6,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,986.00000	4,091,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,465.00000	8,360,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	1,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,966.00000	6,861,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		3.00000	4,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,468.00000	5,364,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		13.00000	16,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,978.00000	3,876,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		48.00000	56,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,513.00000	2,416,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		164.00000	187,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,129.00000	1,047,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		710.00000	789,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		175.00000	149,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,046.00000	2,150,000	17.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		11.00000	10,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,536.00000	3,642,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	2,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		2.00000	2,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,167.00000	6,062,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		4.00000	5,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,169.00000	5,065,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		11.00000	13,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,176.00000	4,073,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		25.00000	30,000	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,190.00000	3,090,000	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		64.00000	74,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,229.00000	2,134,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		94.00000	106,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,759.00000	1,666,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		139.00000	157,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,304.00000	1,217,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		215.00000	244,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		880.00000	804,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		345.00000	391,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		510.00000	451,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		76.00000	85,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,041.00000	1,945,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		2.00000	2,000	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,217.00000	6,112,000	26.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		4.00000	5,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,219.00000	5,115,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		10.00000	13,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,225.00000	4,123,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		24.00000	29,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,239.00000	3,139,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		90.00000	102,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,805.00000	1,712,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		133.00000	151,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,348.00000	1,261,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		205.00000	233,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		920.00000	843,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		329.00000	373,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		544.00000	483,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		84.00000	95,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,899.00000	1,805,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		3.00000	4,000	25.88	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,368.00000	5,264,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		128.00000	145,000	19.14	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,393.00000	1,305,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		61.00000	70,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,276.00000	2,180,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,665.00000	8,560,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		1.00000	1,000	27.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,666.00000	6,561,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		6.00000	8,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,671.00000	4,568,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		40.00000	47,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,705.00000	2,607,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,337.00000	3,442,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,565.00000	8,460,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		1.00000	1,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,566.00000	6,461,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		7.00000	9,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,572.00000	4,469,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		44.00000	51,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,609.00000	2,511,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,437.00000	3,542,000	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,615.00000	8,510,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		1.00000	1,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,616.00000	6,511,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,387.00000	3,492,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,865.00000	8,760,000	29.40	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	14/06/2010	Foreign Exchange Future	19.00	Call		1.00000	1,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,866.00000	6,761,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,138.00000	3,243,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	3,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,965.00000	8,860,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		5.00000	6,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,970.00000	4,866,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		30.00000	36,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,995.00000	2,896,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,038.00000	3,143,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	3,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,915.00000	8,810,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,916.00000	6,811,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,088.00000	3,193,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	3,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,015.00000	8,910,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	1,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,016.00000	6,911,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		29.00000	34,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,044.00000	2,944,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,988.00000	3,093,000	21.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		3.00000	3,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,165.00000	9,060,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	1,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,166.00000	7,061,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,839.00000	2,944,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		4.00000	4,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,215.00000	9,110,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,216.00000	7,111,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,115.00000	9,010,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	1,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,116.00000	7,011,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,889.00000	2,994,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	4,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,415.00000	8,310,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		50.00000	58,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,465.00000	2,368,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,586.00000	3,692,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	2,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,938.00000	3,043,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	3,000	21.46	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	8.20	Call		3,936.00000	4,041,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,086.00000	4,191,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,886.00000	3,991,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,715.00000	8,610,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,716.00000	6,611,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		6.00000	8,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,721.00000	4,618,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		38.00000	45,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,753.00000	2,655,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,287.00000	3,392,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,515.00000	8,410,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		46.00000	53,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,561.00000	2,463,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,487.00000	3,592,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,786.00000	3,891,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	1,000	29.40	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	14/06/2010	Foreign Exchange Future	20.40	Put		8,265.00000	8,161,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,736.00000	3,841,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,765.00000	8,660,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		1.00000	1,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,766.00000	6,661,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		36.00000	43,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,801.00000	2,703,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,237.00000	3,342,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	2,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,365.00000	9,260,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,366.00000	7,261,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,815.00000	8,710,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,816.00000	6,711,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		6.00000	7,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,821.00000	4,717,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		35.00000	41,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,850.00000	2,751,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,187.00000	3,293,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	3,000	22.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,065.00000	8,960,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	1,000	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,066.00000	6,961,000	27.82	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.44860	12.33820		16.29	0.00	0	1,294.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		455.00000	502,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		847.00000	783,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		437.00000	482,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		879.00000	813,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		474.00000	523,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		816.00000	754,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08650	0.08530		22.57	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		547.00000	662,000	22.57	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		17.00000	12,000	22.57	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		50.00000	65,000	23.87	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		520.00000	415,000	23.87	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,531.00000	1,650,000	32.66	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		1.00000	0,000	32.66	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08800	0.08680		24.39	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		817.00000	898,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		137.00000	98,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		342.00000	374,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		662.00000	574,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,694.00000	1,811,000	22.00	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		14.00000	11,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.59360	10.48230		12.45	3,262,828.80	308	21,578.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,168.00000	9,056,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	38.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,168.00000	7,056,000	38.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,168.00000	5,056,000	34.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,168.00000	3,056,000	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,170.00000	1,058,000	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		67.00000	97,000	12.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		235.00000	153,000	12.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		835.00000	945,000	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		3.00000	1,000	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,832.00000	1,944,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,832.00000	2,944,000	25.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	25.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,418.00000	9,306,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	39.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,418.00000	7,306,000	39.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,518.00000	9,406,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,518.00000	7,406,000	39.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,268.00000	9,156,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	39.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,268.00000	7,156,000	39.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	24.34	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,118.00000	2,006,000	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,068.00000	8,956,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	38.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,068.00000	6,956,000	38.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,068.00000	4,956,000	33.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	27.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,068.00000	2,956,000	27.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		2.00000	3,000	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,070.00000	959,000	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		97.00000	145,000	12.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		165.00000	101,000	12.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		934.00000	1,044,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2.00000	0,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,932.00000	2,044,000	20.61	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	8.55	Put		0.00000	0,000	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,932.00000	3,044,000	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,918.00000	8,806,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	38.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,918.00000	6,806,000	38.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,918.00000	4,806,000	33.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,918.00000	2,806,000	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		4.00000	5,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		922.00000	811,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		175.00000	248,000	13.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		93.00000	54,000	13.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,083.00000	1,194,000	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,082.00000	2,194,000	21.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	21.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,082.00000	3,194,000	23.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,968.00000	8,856,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	38.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,968.00000	6,856,000	38.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	33.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,968.00000	4,856,000	33.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,968.00000	2,856,000	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		3.00000	4,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		971.00000	860,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		144.00000	211,000	13.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		112.00000	67,000	13.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,033.00000	1,144,000	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,032.00000	2,144,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,032.00000	3,144,000	24.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	24.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,318.00000	9,206,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	39.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,318.00000	7,206,000	39.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,568.00000	9,456,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	39.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,568.00000	7,456,000	39.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,618.00000	9,506,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	39.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,618.00000	7,506,000	39.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,468.00000	9,356,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	39.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,468.00000	7,356,000	39.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,368.00000	9,256,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	39.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,368.00000	7,256,000	39.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,218.00000	9,106,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	39.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,218.00000	7,106,000	39.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,118.00000	9,006,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	38.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,118.00000	7,006,000	38.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,118.00000	5,006,000	33.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,118.00000	3,006,000	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		2.00000	3,000	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,120.00000	1,009,000	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		81.00000	117,000	12.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		199.00000	123,000	12.45	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		884.00000	995,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2.00000	1,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,882.00000	1,994,000	20.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	20.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,882.00000	2,994,000	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,018.00000	8,906,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,018.00000	6,906,000	38.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,868.00000	8,756,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	38.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,868.00000	6,756,000	38.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,868.00000	4,756,000	33.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,868.00000	3,756,000	30.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,868.00000	2,756,000	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,868.00000	1,756,000	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		5.00000	6,000	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		873.00000	762,000	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		208.00000	287,000	13.75	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	10.35	Put		76.00000	43,000	13.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,133.00000	1,244,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,132.00000	2,244,000	21.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	21.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,132.00000	3,244,000	23.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	23.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,018.00000	4,906,000	33.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,018.00000	3,906,000	31.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,018.00000	2,906,000	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	23.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,018.00000	1,906,000	23.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		3.00000	4,000	17.80	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,021.00000	910,000	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		116.00000	177,000	12.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		134.00000	83,000	12.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		984.00000	1,094,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2.00000	0,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,982.00000	2,094,000	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,982.00000	3,094,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	24.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,218.00000	5,106,000	34.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,218.00000	4,106,000	31.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,218.00000	3,106,000	28.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	24.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,218.00000	2,106,000	24.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1.00000	2,000	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,219.00000	1,108,000	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		55.00000	80,000	13.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		273.00000	186,000	13.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		786.00000	895,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		4.00000	1,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,782.00000	1,894,000	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,782.00000	2,894,000	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,268.00000	5,156,000	34.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,268.00000	4,156,000	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,268.00000	3,156,000	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	24.87	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	12.75	Put		2,268.00000	2,156,000	24.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1.00000	2,000	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,269.00000	1,158,000	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		46.00000	66,000	13.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		314.00000	222,000	13.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		737.00000	846,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		5.00000	2,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,732.00000	1,844,000	19.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	19.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,732.00000	2,844,000	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,468.00000	5,356,000	34.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,468.00000	4,356,000	32.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,468.00000	3,356,000	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,468.00000	2,356,000	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,469.00000	1,357,000	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		21.00000	30,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		489.00000	386,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		545.00000	650,000	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		13.00000	6,000	15.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,532.00000	1,644,000	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,532.00000	2,644,000	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,518.00000	5,406,000	35.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	32.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,518.00000	4,406,000	32.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,518.00000	3,406,000	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,518.00000	2,406,000	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,519.00000	1,407,000	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		17.00000	24,000	14.82	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		535.00000	430,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		498.00000	602,000	15.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		16.00000	8,000	15.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,482.00000	1,594,000	19.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	19.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,482.00000	2,594,000	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,368.00000	5,256,000	34.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	32.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,368.00000	4,256,000	32.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,368.00000	3,256,000	28.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,368.00000	2,256,000	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,369.00000	1,257,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		31.00000	45,000	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		399.00000	301,000	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		640.00000	747,000	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		8.00000	3,000	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,632.00000	1,744,000	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,632.00000	2,744,000	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,318.00000	5,206,000	34.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,318.00000	4,206,000	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,318.00000	3,206,000	28.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,318.00000	2,206,000	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,319.00000	1,207,000	19.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		37.00000	54,000	13.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		355.00000	260,000	13.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		688.00000	796,000	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		6.00000	2,000	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,682.00000	1,794,000	19.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	19.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,682.00000	2,794,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,418.00000	5,306,000	34.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,418.00000	4,306,000	32.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,418.00000	3,306,000	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,418.00000	2,306,000	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,419.00000	1,307,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		25.00000	36,000	14.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		443.00000	342,000	14.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		592.00000	698,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		10.00000	4,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,582.00000	1,694,000	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,582.00000	2,694,000	24.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,668.00000	5,556,000	35.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	32.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,668.00000	4,556,000	32.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,668.00000	3,556,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,668.00000	2,556,000	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,668.00000	1,556,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		10.00000	13,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		678.00000	569,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		364.00000	461,000	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		32.00000	17,000	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,332.00000	1,444,000	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,332.00000	2,444,000	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,568.00000	5,456,000	35.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,568.00000	4,456,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,568.00000	3,456,000	29.50	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	13.05	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,568.00000	2,456,000	25.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	1,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,568.00000	1,457,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		14.00000	20,000	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		582.00000	476,000	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		452.00000	554,000	15.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		20.00000	10,000	15.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,432.00000	1,544,000	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,432.00000	2,544,000	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,618.00000	5,506,000	35.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,618.00000	4,506,000	32.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,618.00000	3,506,000	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,618.00000	2,506,000	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		12.00000	16,000	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		630.00000	522,000	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		408.00000	507,000	15.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		26.00000	13,000	15.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,382.00000	1,494,000	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,382.00000	2,494,000	23.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	23.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,718.00000	5,606,000	35.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,718.00000	4,606,000	32.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,718.00000	3,606,000	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,718.00000	2,606,000	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,718.00000	1,606,000	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		8.00000	11,000	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		726.00000	617,000	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		322.00000	415,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		40.00000	21,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,282.00000	1,394,000	18.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	18.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,282.00000	2,394,000	22.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,768.00000	5,656,000	35.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	33.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,768.00000	4,656,000	33.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,768.00000	3,656,000	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,768.00000	2,656,000	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,768.00000	1,656,000	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		7.00000	9,000	16.31	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		775.00000	665,000	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		282.00000	371,000	14.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		50.00000	27,000	14.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,233.00000	1,344,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,232.00000	2,344,000	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	1,000	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,618.00000	1,507,000	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,668.00000	8,556,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	37.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,668.00000	6,556,000	37.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,332.00000	3,444,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,818.00000	8,706,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	38.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,818.00000	6,706,000	38.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,818.00000	4,706,000	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,818.00000	2,706,000	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		6.00000	8,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		824.00000	714,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		244.00000	328,000	14.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		62.00000	34,000	14.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,183.00000	1,294,000	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,182.00000	2,294,000	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,182.00000	3,294,000	22.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,768.00000	8,656,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	38.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,768.00000	6,656,000	38.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,232.00000	3,344,000	22.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	22.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,618.00000	8,506,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,618.00000	6,506,000	37.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,382.00000	3,494,000	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,718.00000	8,606,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	37.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,718.00000	6,606,000	37.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,282.00000	3,394,000	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.77110	10.66360		14.19	4,039,162.50	375	13,158.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		65.00000	75,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,501.00000	1,404,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		80.00000	91,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,316.00000	1,220,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		72.00000	82,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,408.00000	1,311,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,636.00000	8,529,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	26.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,636.00000	6,529,000	26.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,637.00000	4,530,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		16.00000	19,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,652.00000	2,548,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		155.00000	178,000	16.00	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		791.00000	707,000	16.00	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	10.30	Call		531.00000	604,000	13.62	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		167.00000	133,000	13.62	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,378.00000	1,483,000	14.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		14.00000	12,000	14.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,366.00000	2,473,000	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	2,000	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,364.00000	3,471,000	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,936.00000	8,829,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,936.00000	6,829,000	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,937.00000	4,830,000	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		10.00000	12,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,946.00000	2,841,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		110.00000	126,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,046.00000	955,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		362.00000	420,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		298.00000	249,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,088.00000	1,191,000	13.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		24.00000	20,000	13.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,068.00000	2,175,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	4,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,064.00000	3,172,000	21.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,036.00000	8,929,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	27.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,036.00000	6,929,000	27.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	23.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,037.00000	4,930,000	23.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		9.00000	11,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,045.00000	2,940,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		99.00000	113,000	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,135.00000	1,042,000	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		319.00000	369,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		355.00000	298,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		995.00000	1,095,000	13.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		31.00000	24,000	13.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,969.00000	2,076,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	5,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,965.00000	3,072,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,686.00000	8,579,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	26.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,686.00000	6,579,000	26.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,687.00000	4,580,000	23.18	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	13.35	Call		15.00000	18,000	21.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,701.00000	2,597,000	21.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		146.00000	168,000	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		832.00000	747,000	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		500.00000	571,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		186.00000	150,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,329.00000	1,434,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		15.00000	13,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,317.00000	2,424,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	3,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,314.00000	3,421,000	22.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,736.00000	8,629,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,736.00000	6,629,000	27.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,737.00000	4,630,000	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		14.00000	16,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,750.00000	2,645,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		138.00000	159,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		874.00000	788,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		470.00000	538,000	13.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		206.00000	167,000	13.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,281.00000	1,386,000	14.53	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	9.40	Put		17.00000	15,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,267.00000	2,374,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	3,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,264.00000	3,371,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,886.00000	8,779,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,886.00000	6,779,000	27.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,887.00000	4,780,000	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		11.00000	13,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,897.00000	2,792,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		116.00000	134,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,002.00000	913,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		387.00000	448,000	13.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		273.00000	227,000	13.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,136.00000	1,240,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		22.00000	19,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,118.00000	2,225,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	4,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,114.00000	3,222,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,786.00000	8,679,000	29.65	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	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,786.00000	6,679,000	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,787.00000	4,680,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		13.00000	15,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,799.00000	2,694,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		130.00000	150,000	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		916.00000	829,000	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		441.00000	507,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		227.00000	186,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,232.00000	1,337,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		18.00000	16,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,217.00000	2,324,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	3,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,214.00000	3,321,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,836.00000	8,729,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	27.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,836.00000	6,729,000	27.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,837.00000	4,730,000	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		12.00000	14,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,848.00000	2,743,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		123.00000	142,000	16.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		959.00000	871,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		414.00000	477,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		250.00000	206,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,184.00000	1,288,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		20.00000	17,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,167.00000	2,274,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	3,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,164.00000	3,272,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,186.00000	9,079,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,186.00000	7,079,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,187.00000	5,080,000	24.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		7.00000	9,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,193.00000	3,088,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		84.00000	96,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,270.00000	1,175,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		265.00000	306,000	14.52	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		451.00000	385,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		866.00000	959,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		52.00000	38,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,820.00000	1,927,000	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	6,000	17.03	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	7.85	Call		2,815.00000	2,922,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,136.00000	9,029,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,136.00000	7,029,000	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,137.00000	5,030,000	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		8.00000	9,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,144.00000	3,038,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		89.00000	102,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,225.00000	1,131,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		282.00000	325,000	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		418.00000	354,000	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		908.00000	1,003,000	13.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		44.00000	32,000	13.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,870.00000	1,977,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	6,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,865.00000	2,972,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,236.00000	9,129,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,236.00000	7,129,000	28.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.20	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	15.90	Put		5,237.00000	5,130,000	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		7.00000	8,000	21.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,243.00000	3,137,000	21.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		250.00000	288,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		486.00000	417,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		824.00000	915,000	13.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		60.00000	44,000	13.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,771.00000	1,877,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	6,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,765.00000	2,872,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,286.00000	9,179,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,286.00000	7,179,000	28.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,287.00000	5,180,000	24.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		6.00000	7,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,292.00000	3,186,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		76.00000	87,000	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,362.00000	1,266,000	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		235.00000	271,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		521.00000	450,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		784.00000	873,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		70.00000	52,000	13.18	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	8.95	Call		1,722.00000	1,828,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	7,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,715.00000	2,822,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,086.00000	8,979,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	27.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,086.00000	6,979,000	27.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	23.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,087.00000	4,980,000	23.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		8.00000	10,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,094.00000	2,989,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		94.00000	107,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,180.00000	1,086,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		300.00000	345,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		386.00000	324,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		951.00000	1,048,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		37.00000	27,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,919.00000	2,026,000	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	5,000	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,915.00000	3,022,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,336.00000	9,229,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.20	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	18.00	Put		7,336.00000	7,229,000	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,337.00000	5,230,000	24.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		6.00000	7,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,342.00000	3,236,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		221.00000	255,000	15.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		557.00000	484,000	15.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		744.00000	831,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		80.00000	60,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,672.00000	1,779,000	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	8,000	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,665.00000	2,773,000	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	2,000	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,486.00000	9,379,000	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	28.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,486.00000	7,379,000	28.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,487.00000	5,380,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	5,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,491.00000	3,384,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		62.00000	71,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,548.00000	1,450,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		185.00000	213,000	15.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		671.00000	592,000	15.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		632.00000	713,000	13.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		118.00000	92,000	13.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,525.00000	1,631,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	10,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,516.00000	2,623,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	2,000	19.99	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.95630	10.84350		15.04	0.00	0	525.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		258.00000	284,000	17.02	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,079.00000	993,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.13510	11.02360		15.61	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		10.00000	10,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,186.00000	9,075,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		27.00000	28,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,203.00000	7,093,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		60.00000	62,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,236.00000	5,127,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		127.00000	132,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,303.00000	3,197,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		313.00000	334,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,489.00000	1,399,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		548.00000	594,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		724.00000	659,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,045.00000	1,129,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		221.00000	194,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,865.00000	1,974,000	14.30	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		41.00000	39,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,838.00000	2,949,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	14,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		338.00000	362,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,364.00000	1,277,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		10.00000	10,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,236.00000	9,125,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		27.00000	27,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,253.00000	7,142,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		59.00000	61,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,285.00000	5,176,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		125.00000	129,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,351.00000	3,244,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		305.00000	325,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,531.00000	1,440,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		532.00000	576,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		758.00000	691,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,012.00000	1,095,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		238.00000	210,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,819.00000	1,927,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		45.00000	42,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,789.00000	2,900,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	15,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		6.00000	7,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,932.00000	9,822,000	27.77	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	18.95	Call		20.00000	20,000	27.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,946.00000	7,835,000	27.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		47.00000	48,000	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,973.00000	5,863,000	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		98.00000	100,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,024.00000	3,915,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		220.00000	231,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,146.00000	2,046,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		357.00000	383,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,283.00000	1,198,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		641.00000	699,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		567.00000	514,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,221.00000	1,320,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		147.00000	135,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,100.00000	2,214,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		26.00000	29,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		7.00000	7,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,833.00000	9,722,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		21.00000	21,000	27.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,847.00000	7,736,000	27.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		48.00000	49,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,874.00000	5,764,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		101.00000	103,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,927.00000	3,818,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		230.00000	242,000	19.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,056.00000	1,957,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		377.00000	405,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,203.00000	1,120,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		685.00000	747,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		511.00000	462,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,301.00000	1,401,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		127.00000	116,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,198.00000	2,311,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		24.00000	26,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		11.00000	11,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,987.00000	8,876,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		30.00000	30,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,006.00000	6,895,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		65.00000	66,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,041.00000	4,931,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		138.00000	143,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,114.00000	3,008,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		347.00000	372,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,323.00000	1,237,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		620.00000	677,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		596.00000	542,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,182.00000	1,280,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		158.00000	145,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,051.00000	2,165,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		27.00000	30,000	14.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,036.00000	3,147,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	12,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		10.00000	11,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,086.00000	8,976,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		28.00000	29,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,104.00000	6,994,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		62.00000	64,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,138.00000	5,029,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		133.00000	138,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,209.00000	3,103,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		329.00000	353,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,405.00000	1,318,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		583.00000	633,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		659.00000	598,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,112.00000	1,202,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		188.00000	167,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,957.00000	2,068,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		33.00000	33,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,937.00000	3,048,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	13,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		9.00000	9,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,385.00000	9,274,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		25.00000	25,000	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,401.00000	7,290,000	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		56.00000	57,000	25.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,432.00000	5,322,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		118.00000	122,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,494.00000	3,387,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		283.00000	301,000	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,659.00000	1,566,000	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		487.00000	526,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		863.00000	791,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		920.00000	997,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		296.00000	262,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,683.00000	1,791,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		59.00000	56,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,641.00000	2,752,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		17.00000	17,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		8.00000	8,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,534.00000	9,423,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		24.00000	24,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,550.00000	7,439,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		53.00000	54,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,579.00000	5,469,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		112.00000	115,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,638.00000	3,530,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		263.00000	279,000	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,789.00000	1,694,000	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		446.00000	481,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		972.00000	896,000	16.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		835.00000	907,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		361.00000	322,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,552.00000	1,657,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		78.00000	72,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,493.00000	2,605,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		19.00000	20,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		12.00000	12,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,838.00000	8,727,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		32.00000	32,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,858.00000	6,747,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		68.00000	70,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,894.00000	4,785,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		147.00000	153,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,973.00000	2,868,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,184.00000	3,295,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		10.00000	10,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		12.00000	12,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,888.00000	8,777,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		31.00000	32,000	27.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,907.00000	6,797,000	27.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		67.00000	69,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,943.00000	4,834,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		144.00000	150,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,020.00000	2,915,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		366.00000	394,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,242.00000	1,159,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		663.00000	723,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		539.00000	488,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,261.00000	1,360,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		137.00000	125,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,149.00000	2,263,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		25.00000	28,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,135.00000	3,246,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		11.00000	11,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		11.00000	12,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,937.00000	8,827,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		30.00000	31,000	27.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,956.00000	6,846,000	27.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		66.00000	68,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,992.00000	4,883,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		141.00000	146,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,067.00000	2,961,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,085.00000	3,196,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	11,000	18.34	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			333.47000	332.17000			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			307.74300	306.72600			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			307.89100	306.87900			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.95810	6.95360		14.01	15,934,049.00	2,290	13,612.00

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	55.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,846.00000	7,842,000	55.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	49.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,846.00000	5,842,000	49.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	42.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,846.00000	3,842,000	42.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	32.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,846.00000	1,842,000	32.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,154.00000	1,158,000	25.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,154.00000	2,158,000	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,154.00000	3,158,000	25.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	25.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,154.00000	4,158,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	56.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,946.00000	7,942,000	56.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	50.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,946.00000	5,942,000	50.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	43.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,946.00000	3,942,000	43.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	33.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,946.00000	1,942,000	33.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,054.00000	1,058,000	24.70	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		0.00000	0,000	24.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,054.00000	2,058,000	30.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	30.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,054.00000	3,058,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,054.00000	4,058,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		7,996.00000	7,992,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	50.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,996.00000	5,992,000	50.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	43.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,996.00000	3,992,000	43.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,996.00000	1,992,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,004.00000	1,008,000	24.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,004.00000	2,008,000	30.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	30.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,004.00000	3,008,000	20.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,004.00000	4,008,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	56.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,896.00000	7,892,000	56.05	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	49.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,896.00000	5,892,000	49.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	42.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,896.00000	3,892,000	42.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	33.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,896.00000	1,892,000	33.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,104.00000	1,108,000	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,104.00000	2,108,000	29.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	29.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,104.00000	3,108,000	23.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,104.00000	4,108,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	55.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,796.00000	7,792,000	55.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	49.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,796.00000	5,792,000	49.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	42.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,796.00000	3,792,000	42.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	32.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,796.00000	1,792,000	32.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,204.00000	1,208,000	25.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,204.00000	2,208,000	28.90	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	0,000	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,204.00000	3,208,000	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,204.00000	4,208,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	54.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,496.00000	7,492,000	54.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	48.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,496.00000	5,492,000	48.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	41.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,496.00000	3,492,000	41.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	29.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,496.00000	1,492,000	29.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,504.00000	1,508,000	27.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,504.00000	2,508,000	25.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,504.00000	3,508,000	34.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	34.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,504.00000	4,508,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	55.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,696.00000	7,692,000	55.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	49.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,696.00000	5,692,000	49.29	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	42.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,696.00000	3,692,000	42.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	31.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,696.00000	1,692,000	31.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,304.00000	1,308,000	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,304.00000	2,308,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,304.00000	3,308,000	29.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,304.00000	4,308,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	55.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,746.00000	7,742,000	55.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,746.00000	5,742,000	49.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,746.00000	3,742,000	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,746.00000	1,742,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,254.00000	1,258,000	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,254.00000	2,258,000	28.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,254.00000	3,258,000	27.75	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	0,000	27.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,254.00000	4,258,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	55.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,646.00000	7,642,000	55.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	49.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,646.00000	5,642,000	49.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	41.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,646.00000	3,642,000	41.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,646.00000	1,642,000	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,354.00000	1,358,000	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,354.00000	2,358,000	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,354.00000	3,358,000	30.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,354.00000	4,358,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	55.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,596.00000	7,592,000	55.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	48.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,596.00000	5,592,000	48.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	41.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,596.00000	3,592,000	41.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	30.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,596.00000	1,592,000	30.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,404.00000	1,408,000	26.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,404.00000	2,408,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,404.00000	3,408,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,404.00000	4,408,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	54.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,546.00000	7,542,000	54.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	48.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,546.00000	5,542,000	48.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	41.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,546.00000	3,542,000	41.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,546.00000	1,542,000	29.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,454.00000	1,458,000	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,454.00000	2,458,000	26.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,454.00000	3,458,000	33.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,454.00000	4,458,000	48.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	54.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,446.00000	7,442,000	54.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	48.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,446.00000	5,442,000	48.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,446.00000	3,442,000	40.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	28.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,446.00000	1,442,000	28.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,554.00000	1,558,000	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,554.00000	2,558,000	25.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,554.00000	3,558,000	35.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	35.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,554.00000	4,558,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		854.00000	859,000	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		954.00000	958,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		904.00000	909,000	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		94.00000	93,000	14.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		90.00000	85,000	14.01	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	15/03/2010	Foreign Exchange Future	6.85	Call		158.00000	158,000	15.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		54.00000	50,000	15.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		236.00000	237,000	16.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		32.00000	29,000	16.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		414.00000	417,000	18.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		10.00000	9,000	18.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		509.00000	513,000	19.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		5.00000	5,000	19.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		607.00000	611,000	20.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		3.00000	3,000	20.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		705.00000	710,000	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		1.00000	2,000	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		805.00000	809,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		755.00000	759,000	21.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	21.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		46.00000	44,000	15.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		192.00000	186,000	15.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		74.00000	73,000	14.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		120.00000	115,000	14.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		124.00000	124,000	14.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		70.00000	66,000	14.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		195.00000	196,000	15.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		41.00000	38,000	15.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		278.00000	280,000	16.61	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		24.00000	22,000	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		367.00000	370,000	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		13.00000	12,000	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		461.00000	465,000	18.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		7.00000	7,000	18.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		558.00000	562,000	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		4.00000	4,000	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		656.00000	660,000	20.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	20.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		322.00000	324,000	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		18.00000	16,000	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,146.00000	8,142,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	50.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,146.00000	6,142,000	50.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,146.00000	4,142,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	35.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,146.00000	2,142,000	35.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,854.00000	1,858,000	29.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,854.00000	2,858,000	22.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,854.00000	3,858,000	44.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	44.00	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	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,096.00000	8,092,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,096.00000	6,092,000	50.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	43.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,096.00000	4,092,000	43.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	34.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,096.00000	2,092,000	34.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		58.00000	57,000	15.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		154.00000	149,000	15.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,904.00000	1,908,000	30.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	30.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,904.00000	2,908,000	21.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,904.00000	3,908,000	45.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	45.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,046.00000	8,042,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,046.00000	6,042,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	43.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,046.00000	4,042,000	43.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	34.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,046.00000	2,042,000	34.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,954.00000	1,958,000	30.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,954.00000	2,958,000	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,954.00000	3,958,000	46.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	46.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,196.00000	8,192,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	50.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,196.00000	6,192,000	50.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	44.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,196.00000	4,192,000	44.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	35.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,196.00000	2,192,000	35.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		36.00000	34,000	16.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		232.00000	226,000	16.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,804.00000	1,808,000	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,804.00000	2,808,000	22.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,804.00000	3,808,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,296.00000	8,292,000	56.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	51.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,296.00000	6,292,000	51.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	44.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,296.00000	4,292,000	44.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	35.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,296.00000	2,292,000	35.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		22.00000	21,000	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		318.00000	313,000	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,704.00000	1,708,000	28.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	28.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,704.00000	2,708,000	23.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,704.00000	3,708,000	39.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	39.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.00620	7.00360		15.19	0.00	0	247.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,596.00000	7,594,000	38.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,596.00000	5,594,000	32.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,597.00000	3,595,000	27.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		21.00000	21,000	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,617.00000	1,615,000	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		487.00000	488,000	15.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		83.00000	82,000	15.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,407.00000	1,410,000	18.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		3.00000	4,000	18.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,404.00000	2,406,000	24.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,404.00000	3,406,000	23.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,404.00000	4,406,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,546.00000	7,544,000	38.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,546.00000	5,544,000	32.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	27.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,547.00000	3,545,000	27.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		22.00000	22,000	22.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,568.00000	1,566,000	22.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		525.00000	527,000	15.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		71.00000	71,000	15.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,457.00000	1,459,000	19.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		3.00000	3,000	19.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,454.00000	2,456,000	24.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,454.00000	3,456,000	23.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,454.00000	4,456,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.99	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,496.00000	7,494,000	37.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	32.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,496.00000	5,494,000	32.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	26.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,497.00000	3,495,000	26.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		24.00000	23,000	22.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,520.00000	1,517,000	22.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		565.00000	567,000	15.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		61.00000	61,000	15.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,506.00000	1,509,000	19.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		2.00000	3,000	19.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,504.00000	2,506,000	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,504.00000	3,506,000	23.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,504.00000	4,506,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		415.00000	416,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		111.00000	110,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	39.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,846.00000	7,844,000	39.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	33.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,846.00000	5,844,000	33.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	1,000	27.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,847.00000	3,845,000	27.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		16.00000	16,000	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,862.00000	1,860,000	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		318.00000	319,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		164.00000	163,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,160.00000	1,162,000	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,154.00000	2,157,000	23.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,154.00000	3,156,000	25.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	25.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,154.00000	4,156,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,746.00000	7,744,000	38.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,746.00000	5,744,000	32.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	27.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,747.00000	3,745,000	27.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		18.00000	17,000	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,764.00000	1,761,000	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		381.00000	382,000	15.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		127.00000	126,000	15.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,258.00000	1,261,000	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		4.00000	5,000	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,254.00000	2,257,000	23.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	1,000	23.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,254.00000	3,256,000	24.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	24.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,254.00000	4,256,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	39.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,896.00000	7,894,000	39.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	33.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,896.00000	5,894,000	33.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,897.00000	3,895,000	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		15.00000	15,000	24.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,911.00000	1,909,000	24.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		289.00000	289,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		185.00000	183,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,110.00000	1,113,000	16.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		6.00000	7,000	16.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,104.00000	2,107,000	23.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	1,000	23.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,104.00000	3,106,000	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,104.00000	4,106,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	38.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,796.00000	7,794,000	38.88	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	32.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,796.00000	5,794,000	32.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,797.00000	3,795,000	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		17.00000	17,000	23.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,813.00000	1,811,000	23.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		349.00000	349,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		145.00000	143,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,209.00000	1,212,000	17.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		5.00000	6,000	17.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,204.00000	2,207,000	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	1,000	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,204.00000	3,206,000	25.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	25.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,204.00000	4,206,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,646.00000	7,644,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	32.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,646.00000	5,644,000	32.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		1.00000	1,000	27.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,647.00000	3,645,000	27.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		20.00000	19,000	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,666.00000	1,663,000	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		450.00000	451,000	15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		96.00000	95,000	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,357.00000	1,360,000	18.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		3.00000	4,000	18.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,354.00000	2,356,000	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,354.00000	3,356,000	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,354.00000	4,356,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	39.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,146.00000	8,144,000	39.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,146.00000	6,144,000	33.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	28.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,147.00000	4,145,000	28.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		11.00000	11,000	24.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,157.00000	2,155,000	24.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		182.00000	181,000	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		328.00000	325,000	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		870.00000	873,000	15.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		16.00000	17,000	15.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,855.00000	1,857,000	21.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,854.00000	2,856,000	26.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,854.00000	3,856,000	20.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	20.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	39.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,096.00000	8,094,000	39.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,096.00000	6,094,000	33.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	27.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,097.00000	4,095,000	27.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		12.00000	12,000	24.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,108.00000	2,106,000	24.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		199.00000	198,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		295.00000	292,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		917.00000	920,000	15.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		13.00000	14,000	15.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,905.00000	1,907,000	22.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	1,000	22.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,904.00000	2,906,000	26.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	26.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,904.00000	3,906,000	20.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	20.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	39.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,996.00000	7,994,000	39.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,996.00000	5,994,000	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	27.70	0.00	0	0.00

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		3,997.00000	3,995,000	27.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		14.00000	14,000	24.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,010.00000	2,008,000	24.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		236.00000	236,000	15.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		232.00000	230,000	15.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		1,012.00000	1,015,000	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		8.00000	9,000	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		2,004.00000	2,007,000	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		3,004.00000	3,006,000	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		4,004.00000	4,006,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	39.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,946.00000	7,944,000	39.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,946.00000	5,944,000	33.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	27.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,947.00000	3,945,000	27.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		15.00000	14,000	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		1,961.00000	1,958,000	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		262.00000	262,000	15.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		208.00000	206,000	15.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,061.00000	1,064,000	16.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		7.00000	8,000	16.30	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		2,054.00000	2,057,000	23.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	1,000	23.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		3,054.00000	3,056,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		4,054.00000	4,056,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	39.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,196.00000	8,194,000	39.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	34.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,196.00000	6,194,000	34.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	0,000	28.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,197.00000	4,194,000	28.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		10.00000	10,000	25.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,206.00000	2,204,000	25.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		167.00000	166,000	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		363.00000	360,000	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		824.00000	827,000	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		20.00000	21,000	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,805.00000	1,808,000	21.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		1.00000	2,000	21.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,804.00000	2,806,000	25.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,804.00000	3,806,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	39.48	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		8,046.00000	8,044,000	39.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,046.00000	6,044,000	33.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,047.00000	4,045,000	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		13.00000	13,000	24.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,059.00000	2,057,000	24.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		217.00000	216,000	15.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		263.00000	260,000	15.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		964.00000	967,000	15.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		10.00000	11,000	15.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,955.00000	1,957,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	1,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,954.00000	2,956,000	26.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	26.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,954.00000	3,956,000	20.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	20.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	39.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,246.00000	8,244,000	39.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	34.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,246.00000	6,244,000	34.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	28.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,246.00000	4,244,000	28.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		9.00000	9,000	25.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,255.00000	2,253,000	25.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		153.00000	152,000	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		399.00000	396,000	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		779.00000	781,000	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		25.00000	25,000	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,755.00000	1,758,000	21.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	2,000	21.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,754.00000	2,756,000	25.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,754.00000	3,756,000	21.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	21.58	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			7.05520	7.05090		15.67	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		398.00000	398,000	15.42	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		254.00000	250,000	15.42	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.76900	134.64100			0.00	0	2.00
GOVI On	06/05/2010	GOVI			309.25900	308.23200		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		29,931.00000	34,407,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		45,611.00000	39,817,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			314.92200	313.88000		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		46,917.00000	51,689,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		64,117.00000	58,469,000	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			363.52700	363.00100			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	7.20000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.09200	7.12600			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.05300	7.11200			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.05100	7.11100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			7.05100	7.11200			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			7.05500	7.13000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.08200	7.15600			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.20900	7.26800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.38600	7.44500			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.70200	7.77700			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.09600	8.16600			0.00	0	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			8.35400	8.41700			0.00	0	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			299.17100	298.20800		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.43100	7.50100		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		0.00000	89,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.50	Put		1.00000	0,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.55	Call		63.00000	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		0.00000	24,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.45	Put		65.00000	0,000	0.00	0	0.00	
R157	On	06/05/2010	Bond Future			8.32100	8.39700		4.50	0.00	0	6,743.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,251.00000	1,468,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		757.00000	608,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.38300	8.46500		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,269.00000	2,512,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		970.00000	837,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,591.00000	1,791,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,431.00000	1,254,000	4.50	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,058.00000	3,339,000	4.68	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		635.00000	539,000	4.68	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		2,050.00000	1,827,000	4.46	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,058.00000	1,212,000	4.46	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.42100	8.50800		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,005.00000	2,200,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,040.00000	1,853,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,114.00000	2,315,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,930.00000	1,749,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,899.00000	2,088,000	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		2,153.00000	1,961,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.14600	9.19900		10.00	8,085,005.60	70	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,244.00000	1,418,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,082.00000	2,771,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.19600	9.25100		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,201.00000	3,452,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,210.00000	2,965,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,397.00000	1,540,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		6,045.00000	5,692,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,910.00000	6,261,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,554.00000	1,409,000	11.23	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		0.00000	7,883,000	11.49	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	945,000	11.49	2,835,000.00	3,000	3,000.00
R186	On	04/11/2010	Bond Future			9.23000	9.28700		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,017.00000	4,271,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,347.00000	4,092,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,230.00000	4,492,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,115.00000	3,868,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,811.00000	4,056,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,589.00000	4,325,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.33800	8.41500		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		958.00000	1,127,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		637.00000	513,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.39600	8.47700		4.50	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	05/08/2010	Bond Future	9.00	Call		2,409.00000	2,623,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		544.00000	466,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.42100	8.50800		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,373.00000	1,526,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,400.00000	1,254,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,459.00000	1,618,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,315.00000	1,175,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,291.00000	1,438,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,490.00000	1,338,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.89800	8.98300		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,165.00000	1,400,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,077.00000	872,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.96000	9.05000		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,355.00000	2,628,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,358.00000	1,178,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.00600	9.10000		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,633.00000	2,895,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,904.00000	1,706,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,766.00000	3,035,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,796.00000	1,605,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,505.00000	2,759,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,018.00000	1,812,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.92500	8.98900		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,280.00000	1,468,000	7.25	0.00	0	200.00

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	9.00	Put		1,217.00000	1,041,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,180.00000	3,478,000	7.56	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		332.00000	265,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		3,139.00000	2,843,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		306.00000	374,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.98400	9.05100		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,570.00000	2,792,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,473.00000	1,323,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.02400	9.09400		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,011.00000	3,225,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,169.00000	2,002,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,157.00000	3,378,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,047.00000	1,887,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,868.00000	3,076,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,295.00000	2,122,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.39400	8.47200		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,174.00000	1,342,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		331.00000	260,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.47100	8.55600		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,760.00000	1,931,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		499.00000	427,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.50500	8.59600		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,199.00000	1,317,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,457.00000	1,330,000	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	8.55	Call		1,263.00000	1,384,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,387.00000	1,263,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,138.00000	1,252,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,531.00000	1,400,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.11700	9.19100		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,491.00000	1,730,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,149.00000	957,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.18000	9.25700		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,782.00000	3,054,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,414.00000	1,246,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.22100	9.30100		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,553.00000	2,777,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,838.00000	2,614,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,686.00000	2,918,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,692.00000	2,475,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,424.00000	2,640,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,990.00000	2,758,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.13000	9.19400		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,514.00000	1,726,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,177.00000	1,003,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.18600	9.25200		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,945.00000	3,187,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,493.00000	1,342,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.22600	9.29500		9.75	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	9.25	Call		2,670.00000	2,871,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,933.00000	2,730,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,809.00000	3,017,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,780.00000	2,584,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,535.00000	2,729,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,091.00000	2,882,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.10400	9.15700		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		215.00000	257,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,433.00000	5,076,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.14200	9.19600		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,287.00000	1,413,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,736.00000	4,458,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.16800	9.22300		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,840.00000	3,021,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,522.00000	4,294,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,997.00000	3,185,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		4,296.00000	4,075,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,688.00000	2,862,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,755.00000	4,521,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			305.46600	304.45900			0.00	0	100.00
<b>Total for Derivatives :</b>										<b>90,513,292.90</b>	<b>12,933</b>	<b>877,808.00</b>
<b><u>j-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.41000	7.48000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.26000	8.32500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.10000	9.15000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.27500	8.35000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.84000	8.91500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.86500	8.93000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.32000	8.38500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.05500	9.12500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.08000	9.13500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.07000	9.12000			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>90,513,292.90</b>	<b>12,933</b>	<b>877,808.00</b>