



# Daily MTM Report

Daily summary for: 25/02/2010

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			7.88790	7.80540		16.13	47,051,323.50	5,965	246,047.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,695.00000	8,612,000	52.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	48.38	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,695.00000	6,612,000	48.38	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,445.00000	8,362,000	52.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	47.69	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,445.00000	6,362,000	47.69	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		17.00000	24,000	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		462.00000	386,000	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		562.00000	642,000	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		7.00000	4,000	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,555.00000	1,638,000	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,555.00000	2,638,000	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	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,555.00000	3,638,000	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,195.00000	8,112,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		807.00000	889,000	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		2.00000	1,000	21.70	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,805.00000	1,888,000	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,805.00000	2,888,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,805.00000	3,888,000	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,245.00000	8,162,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	47.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,245.00000	6,162,000	47.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,755.00000	3,838,000	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,345.00000	8,262,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,345.00000	4,262,000	41.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		659.00000	740,000	20.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		4.00000	2,000	20.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,655.00000	1,738,000	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,655.00000	3,738,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,645.00000	8,562,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	48.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,645.00000	6,562,000	48.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,845.00000	8,762,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	48.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,845.00000	6,762,000	48.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3.00000	4,000	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		848.00000	766,000	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,155.00000	2,238,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,155.00000	3,238,000	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,795.00000	8,712,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	48.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,795.00000	6,712,000	48.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,745.00000	8,662,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,745.00000	6,662,000	48.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,545.00000	8,462,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,545.00000	6,462,000	47.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,595.00000	8,512,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	48.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,595.00000	6,512,000	48.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,495.00000	8,412,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	47.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,495.00000	6,412,000	47.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,505.00000	1,588,000	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,505.00000	2,588,000	28.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,505.00000	3,588,000	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,395.00000	8,312,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	47.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,395.00000	6,312,000	47.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,295.00000	8,212,000	52.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	47.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,295.00000	6,212,000	47.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,795.00000	4,712,000	42.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,705.00000	3,788,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		21.00000	30,000	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		416.00000	342,000	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		610.00000	691,000	20.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		5.00000	3,000	20.46	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,605.00000	1,688,000	19.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,605.00000	2,688,000	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,605.00000	3,688,000	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		11.00000	16,000	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		556.00000	478,000	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		467.00000	545,000	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		12.00000	7,000	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,455.00000	1,538,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,455.00000	2,538,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,455.00000	3,538,000	25.63	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	25.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,205.00000	1,288,000	21.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,205.00000	2,288,000	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,205.00000	3,288,000	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		376.00000	451,000	18.91	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		21.00000	13,000	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,355.00000	1,438,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,355.00000	2,438,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,355.00000	3,438,000	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		9.00000	13,000	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		604.00000	525,000	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		421.00000	498,000	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		16.00000	10,000	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,405.00000	2,488,000	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,405.00000	3,488,000	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,305.00000	1,388,000	20.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	20.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,305.00000	2,388,000	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,305.00000	3,388,000	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,245.00000	5,162,000	44.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,255.00000	1,338,000	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,255.00000	2,338,000	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,255.00000	3,338,000	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,395.00000	4,312,000	41.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3.00000	4,000	22.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		898.00000	816,000	22.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		177.00000	237,000	17.37	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		72.00000	49,000	17.37	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,106.00000	1,188,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		1.00000	0,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,105.00000	2,188,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,105.00000	3,188,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		145.00000	200,000	17.06	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		90.00000	62,000	17.06	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,056.00000	1,138,000	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		1.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,055.00000	2,138,000	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,055.00000	3,138,000	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,246.00000	1,163,000	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		757.00000	839,000	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		2.00000	1,000	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,755.00000	1,838,000	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,755.00000	2,838,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		95.00000	135,000	16.44	1,215,000.00	9,000	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		140.00000	97,000	16.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		956.00000	1,038,000	22.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		1.00000	0,000	22.11	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,955.00000	2,038,000	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,955.00000	3,038,000	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	2,000	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,096.00000	1,014,000	23.83	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		906.00000	988,000	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		1.00000	0,000	22.32	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,905.00000	1,988,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		856.00000	938,000	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		1.00000	0,000	22.01	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,855.00000	1,938,000	18.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	18.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,855.00000	2,938,000	33.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	44.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,295.00000	5,212,000	44.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,295.00000	4,212,000	41.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		708.00000	789,000	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		3.00000	1,000	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,705.00000	1,788,000	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,705.00000	2,788,000	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,195.00000	4,112,000	40.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		514.00000	593,000	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		9.00000	5,000	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	50.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,595.00000	7,512,000	50.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,405.00000	1,488,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,905.00000	2,988,000	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,405.00000	4,488,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	51.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,845.00000	7,762,000	51.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,845.00000	4,762,000	42.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,155.00000	1,238,000	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,655.00000	2,738,000	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,155.00000	4,238,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		332.00000	405,000	18.61	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		27.00000	17,000	18.61	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	1,000	25.76	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,345.00000	1,263,000	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,445.00000	4,362,000	41.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		290.00000	360,000	18.30	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		35.00000	22,000	18.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		250.00000	317,000	17.99	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		45.00000	29,000	17.99	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,745.00000	1,662,000	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,645.00000	1,562,000	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		212.00000	276,000	17.68	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		57.00000	38,000	17.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		77.00000	107,000	16.13	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		172.00000	119,000	16.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,645.00000	4,562,000	42.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		41.00000	58,000	17.28	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		286.00000	220,000	17.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,895.00000	4,812,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		14.00000	20,000	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		509.00000	432,000	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,545.00000	4,462,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,845.00000	1,762,000	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		63.00000	87,000	16.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		208.00000	149,000	16.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,595.00000	4,512,000	42.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		51.00000	71,000	16.90	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		246.00000	183,000	16.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		26.00000	38,000	18.05	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		371.00000	300,000	18.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,695.00000	4,612,000	42.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,295.00000	2,212,000	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,195.00000	2,112,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,095.00000	2,012,000	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		33.00000	47,000	17.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		328.00000	259,000	17.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	43.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,095.00000	5,012,000	43.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,395.00000	2,312,000	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		6.00000	8,000	20.75	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		701.00000	620,000	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	43.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,045.00000	4,962,000	43.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		7.00000	10,000	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		652.00000	572,000	20.36	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	12.95	Call		0.00000	0,000	43.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,145.00000	5,062,000	43.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		5.00000	7,000	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		750.00000	669,000	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,195.00000	5,112,000	43.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,595.00000	2,512,000	33.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,495.00000	2,412,000	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4.00000	5,000	21.52	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		799.00000	717,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	44.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,345.00000	5,262,000	44.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	3,000	22.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		947.00000	865,000	22.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	45.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,845.00000	5,762,000	45.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,196.00000	1,113,000	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	44.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,445.00000	5,362,000	44.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,745.00000	2,662,000	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	2,000	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,046.00000	964,000	23.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,795.00000	5,712,000	45.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,545.00000	5,462,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,845.00000	2,762,000	34.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,146.00000	1,063,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	44.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,395.00000	5,312,000	44.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,695.00000	2,612,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	2,000	23.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		997.00000	914,000	23.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,695.00000	5,612,000	45.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,495.00000	1,412,000	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,595.00000	1,512,000	27.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	46.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		5,995.00000	5,912,000	46.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,795.00000	1,712,000	29.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	47.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,195.00000	6,112,000	47.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,095.00000	4,012,000	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1,995.00000	1,912,000	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	47.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,345.00000	6,262,000	47.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	40.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,245.00000	4,162,000	40.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,145.00000	4,062,000	40.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,095.00000	6,012,000	46.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		3,995.00000	3,912,000	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,895.00000	3,812,000	39.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,895.00000	1,812,000	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,145.00000	6,062,000	46.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,045.00000	3,962,000	40.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		3,945.00000	3,862,000	39.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,845.00000	3,762,000	39.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	38.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,745.00000	3,662,000	38.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	44.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,495.00000	5,412,000	44.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,795.00000	2,712,000	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	25.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,296.00000	1,213,000	25.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	45.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,595.00000	5,512,000	45.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,095.00000	3,012,000	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		2,995.00000	2,912,000	35.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,895.00000	2,812,000	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	1,000	26.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,395.00000	1,313,000	26.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	45.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,645.00000	5,562,000	45.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,945.00000	2,862,000	35.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,445.00000	1,363,000	26.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	45.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,745.00000	5,662,000	45.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	38.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,645.00000	3,562,000	38.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	37.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,545.00000	3,462,000	37.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,445.00000	3,362,000	37.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	37.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,345.00000	3,262,000	37.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.65	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,245.00000	3,162,000	36.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,145.00000	3,062,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,045.00000	2,962,000	35.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,545.00000	1,462,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,895.00000	5,812,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	39.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,795.00000	3,712,000	39.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,695.00000	3,612,000	38.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,595.00000	3,512,000	38.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	37.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,495.00000	3,412,000	37.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,395.00000	3,312,000	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,295.00000	3,212,000	36.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,695.00000	1,612,000	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,745.00000	4,662,000	42.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,645.00000	2,562,000	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,545.00000	2,462,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,445.00000	2,362,000	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,345.00000	2,262,000	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,245.00000	2,162,000	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,145.00000	2,062,000	31.76	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	9.75	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,945.00000	1,862,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.70	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,495.00000	4,412,000	41.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	31.15	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,045.00000	1,962,000	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	38.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,635.00000	3,552,000	38.39	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		3,195.00000	3,112,000	36.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,795.00000	7,712,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,205.00000	4,288,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	51.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,745.00000	7,662,000	51.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,255.00000	4,338,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,895.00000	7,812,000	51.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,105.00000	4,188,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	51.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		7,995.00000	7,912,000	51.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		115.00000	166,000	16.75	58,100.00	350	350.00

Contract Details				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		110.00000	78,000	16.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		1,006.00000	1,088,000	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		1.00000	0,000	21.91	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		2,005.00000	2,088,000	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		3,005.00000	3,088,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		4,005.00000	4,088,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	52.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,045.00000	7,962,000	52.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	46.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,045.00000	5,962,000	46.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,955.00000	4,038,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,095.00000	8,012,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,905.00000	3,988,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	50.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,645.00000	7,562,000	50.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,355.00000	4,438,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	51.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,695.00000	7,612,000	51.12	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	3.50	Call		4,305.00000	4,388,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	51.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,945.00000	7,862,000	51.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,945.00000	5,862,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,055.00000	4,138,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,145.00000	8,062,000	52.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,855.00000	3,938,000	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			8.02550	7.93750		17.53	2,447,777.50	305	41,366.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		165.00000	188,000	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		628.00000	563,000	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,213.00000	8,125,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,213.00000	6,125,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,788.00000	3,876,000	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,263.00000	8,175,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,263.00000	6,175,000	31.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,738.00000	3,826,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,363.00000	8,275,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,663.00000	8,575,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,863.00000	8,775,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,863.00000	6,775,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		8.00000	9,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,871.00000	2,784,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,813.00000	8,725,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,813.00000	6,725,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		8.00000	10,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,821.00000	2,735,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,189.00000	2,277,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,188.00000	3,276,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,763.00000	8,675,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,763.00000	6,675,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,563.00000	8,475,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,613.00000	8,525,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,513.00000	8,425,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,513.00000	6,425,000	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		593.00000	659,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		106.00000	84,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,494.00000	1,581,000	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		7.00000	6,000	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,488.00000	2,576,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,488.00000	3,576,000	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,413.00000	8,325,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,413.00000	6,325,000	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,593.00000	1,680,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		6.00000	5,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,588.00000	2,676,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	25.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,588.00000	3,676,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,313.00000	8,225,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		747.00000	820,000	16.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		60.00000	45,000	16.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,692.00000	1,779,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,688.00000	3,776,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,363.00000	6,275,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,864.00000	4,776,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		188.00000	214,000	18.76	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		551.00000	489,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		707.00000	778,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		70.00000	53,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,642.00000	1,729,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		5.00000	4,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,638.00000	2,726,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,638.00000	3,726,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		154.00000	176,000	19.38	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		667.00000	601,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		105.00000	120,000	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		918.00000	845,000	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,663.00000	6,575,000	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,613.00000	6,525,000	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		2.00000	3,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,615.00000	3,528,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,563.00000	6,475,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		112.00000	128,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		875.00000	803,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,249.00000	1,334,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		12.00000	9,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,239.00000	2,326,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,238.00000	3,326,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		144.00000	165,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		707.00000	640,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		558.00000	621,000	16.82	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		121.00000	96,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,438.00000	2,526,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	24.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,438.00000	3,526,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,113.00000	5,025,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,114.00000	4,026,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		5.00000	6,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,118.00000	3,031,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		135.00000	155,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		748.00000	680,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		524.00000	585,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		137.00000	110,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,396.00000	1,482,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		9.00000	7,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,388.00000	2,476,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,388.00000	3,476,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,163.00000	5,075,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,164.00000	4,076,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		5.00000	6,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,168.00000	3,081,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		127.00000	145,000	19.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		790.00000	720,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,347.00000	1,433,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		10.00000	8,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,339.00000	2,426,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	1,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,338.00000	3,426,000	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,213.00000	5,125,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	5,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,217.00000	3,130,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		119.00000	136,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		832.00000	761,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,298.00000	1,383,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		11.00000	8,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,289.00000	2,376,000	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	1,000	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,288.00000	3,376,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,363.00000	5,275,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,364.00000	4,276,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		3.00000	4,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,366.00000	3,279,000	26.31	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	8.80	Call		99.00000	113,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		962.00000	888,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		374.00000	424,000	17.25	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		237.00000	199,000	17.25	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,152.00000	1,237,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		15.00000	12,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,139.00000	2,227,000	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,138.00000	3,226,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		348.00000	395,000	17.32	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		261.00000	220,000	17.32	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,104.00000	1,188,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		17.00000	13,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,089.00000	2,177,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,088.00000	3,176,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,463.00000	5,375,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		3.00000	3,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,466.00000	3,378,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		87.00000	100,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,050.00000	975,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		324.00000	369,000	17.39	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		287.00000	244,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,056.00000	1,139,000	16.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		19.00000	14,000	16.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		2,039.00000	2,127,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		3,038.00000	3,126,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,563.00000	5,475,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	3,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,565.00000	3,478,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,763.00000	5,675,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,764.00000	4,676,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,765.00000	3,677,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		9.00000	11,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,772.00000	2,686,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,713.00000	5,625,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,714.00000	4,626,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,715.00000	3,627,000	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	7.15	Call		830.00000	907,000	16.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		43.00000	32,000	16.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,791.00000	1,878,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,788.00000	2,876,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,663.00000	5,575,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	2,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,665.00000	3,577,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		11.00000	12,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,674.00000	2,587,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		69.00000	79,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,232.00000	1,154,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		246.00000	279,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		409.00000	354,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		873.00000	951,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		36.00000	26,000	16.26	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,841.00000	1,928,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,838.00000	2,926,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,513.00000	5,425,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		3.00000	3,000	26.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,516.00000	3,428,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		300.00000	343,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		313.00000	268,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		1,008.00000	1,091,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		21.00000	16,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,990.00000	2,077,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,988.00000	3,076,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,413.00000	5,325,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,414.00000	4,326,000	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		3.00000	4,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,416.00000	3,329,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		82.00000	94,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,095.00000	1,019,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		93.00000	106,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,006.00000	931,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,063.00000	4,975,000	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,064.00000	3,976,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		78.00000	89,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,141.00000	1,064,000	21.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		962.00000	1,043,000	16.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		25.00000	18,000	16.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,940.00000	2,027,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,263.00000	5,175,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		4.00000	5,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,267.00000	3,180,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		62.00000	70,000	22.46	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,325.00000	1,245,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		788.00000	863,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		51.00000	38,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,741.00000	1,828,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		4.00000	3,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,738.00000	2,826,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	2,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,914.00000	3,827,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		59.00000	67,000	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,372.00000	1,292,000	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		73.00000	84,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,186.00000	1,109,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		668.00000	737,000	16.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		81.00000	62,000	16.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.43	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,563.00000	7,475,000	34.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,063.00000	5,975,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,564.00000	4,476,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		5.00000	6,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,068.00000	2,981,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,445.00000	1,531,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		8.00000	6,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,938.00000	3,026,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,438.00000	4,526,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,813.00000	7,725,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,313.00000	6,225,000	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		4.00000	4,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,317.00000	3,229,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		201.00000	229,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		514.00000	454,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,200.00000	1,285,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		13.00000	10,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,688.00000	2,776,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,188.00000	4,276,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		55.00000	63,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,418.00000	1,338,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		491.00000	550,000	16.96	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		154.00000	125,000	16.96	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,314.00000	4,226,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.57	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		3,964.00000	3,876,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		65.00000	75,000	22.25	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,278.00000	1,200,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		53.00000	60,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,466.00000	1,385,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		460.00000	516,000	17.03	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		173.00000	141,000	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,264.00000	4,176,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		41.00000	46,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,704.00000	1,621,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		45.00000	51,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,608.00000	1,526,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		430.00000	484,000	17.11	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		193.00000	159,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		39.00000	44,000	24.31	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	9.65	Put		1,752.00000	1,669,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		43.00000	49,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,656.00000	1,574,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		47.00000	54,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,560.00000	1,479,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		401.00000	453,000	17.18	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		214.00000	178,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,614.00000	4,526,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		230.00000	261,000	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		443.00000	386,000	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,814.00000	4,726,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		10.00000	11,000	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,723.00000	2,636,000	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		11.00000	13,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,624.00000	2,538,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		13.00000	16,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,526.00000	2,441,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		176.00000	201,000	18.97	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		589.00000	526,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,664.00000	4,576,000	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		12.00000	15,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,575.00000	2,490,000	25.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		15.00000	17,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,478.00000	2,392,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		215.00000	245,000	18.35	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		478.00000	420,000	18.35	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,514.00000	4,426,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		16.00000	19,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,429.00000	2,344,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		18.00000	22,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,331.00000	2,247,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		22.00000	25,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,235.00000	2,150,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		25.00000	30,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,138.00000	2,055,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		29.00000	33,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,042.00000	1,958,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		32.00000	36,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,945.00000	1,861,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		35.00000	40,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,848.00000	1,765,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		263.00000	299,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		376.00000	324,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	26.94	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,214.00000	4,126,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		50.00000	57,000	23.28	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		1,513.00000	1,432,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,464.00000	4,376,000	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		17.00000	20,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,380.00000	2,295,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		20.00000	23,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,283.00000	2,198,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		23.00000	27,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,186.00000	2,102,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		31.00000	35,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1,994.00000	1,910,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		34.00000	38,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,897.00000	1,813,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		37.00000	42,000	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,800.00000	1,717,000	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		281.00000	319,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		344.00000	294,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		27.00000	32,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,090.00000	2,007,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,763.00000	7,675,000	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,238.00000	4,326,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,813.00000	5,725,000	30.40	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	11.75	Call		2.00000	2,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,815.00000	3,727,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,863.00000	7,775,000	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,863.00000	5,775,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	2,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,864.00000	3,777,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,138.00000	4,226,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,013.00000	7,925,000	35.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,013.00000	5,925,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,014.00000	3,926,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,988.00000	4,076,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,913.00000	7,825,000	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,913.00000	5,825,000	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,088.00000	4,176,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,563.00000	9,475,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		7,963.00000	7,875,000	35.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		5,963.00000	5,875,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		4,038.00000	4,126,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,063.00000	7,975,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,938.00000	4,026,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,113.00000	8,025,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,113.00000	6,025,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		917.00000	997,000	16.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		30.00000	22,000	16.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,890.00000	1,978,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,888.00000	2,976,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,888.00000	3,976,000	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,663.00000	7,575,000	34.66	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	3.60	Call		4,338.00000	4,426,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,713.00000	7,625,000	34.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,288.00000	4,376,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,163.00000	8,075,000	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,163.00000	6,075,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,838.00000	3,926,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		630.00000	697,000	16.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		93.00000	72,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.16370	8.07690		18.37	571,459.00	70	6,902.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,774.00000	7,687,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		7.00000	8,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,780.00000	5,694,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		31.00000	35,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,804.00000	3,721,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		107.00000	118,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,880.00000	1,804,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,271.00000	1,351,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		44.00000	37,000	17.32	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	5.85	Call		2,233.00000	2,319,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		6.00000	5,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,228.00000	3,315,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,227.00000	4,314,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,724.00000	7,637,000	30.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		8.00000	9,000	30.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,731.00000	5,645,000	30.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		32.00000	35,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,755.00000	3,671,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		110.00000	122,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,833.00000	1,758,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		572.00000	625,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		295.00000	261,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,317.00000	1,398,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		40.00000	34,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,283.00000	2,369,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	5,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,278.00000	3,365,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,277.00000	4,364,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		545.00000	597,000	17.83	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		318.00000	283,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,824.00000	7,737,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		7.00000	8,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,830.00000	5,744,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		30.00000	34,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,853.00000	3,770,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		103.00000	114,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,926.00000	1,850,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		519.00000	570,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		342.00000	306,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,226.00000	1,305,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		49.00000	41,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,183.00000	2,269,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		6.00000	5,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,178.00000	3,265,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,177.00000	4,264,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,874.00000	7,787,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		7.00000	8,000	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,880.00000	5,794,000	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		30.00000	33,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,903.00000	3,819,000	29.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		100.00000	110,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		1,973.00000	1,896,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		495.00000	544,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		368.00000	330,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,181.00000	1,260,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		54.00000	46,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,134.00000	2,220,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		7.00000	6,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,128.00000	3,215,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,127.00000	4,214,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		7,974.00000	7,887,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		6.00000	7,000	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		5,979.00000	5,893,000	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		28.00000	31,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,001.00000	3,917,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		94.00000	104,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,067.00000	1,990,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		448.00000	494,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		421.00000	380,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,092.00000	1,169,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		65.00000	55,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		2,035.00000	2,121,000	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	13/09/2010	Foreign Exchange Future	6.05	Put		8.00000	7,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		3,029.00000	3,115,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		4,027.00000	4,114,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,024.00000	7,937,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		6.00000	7,000	30.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,029.00000	5,943,000	30.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		27.00000	31,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,050.00000	3,967,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		91.00000	101,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,114.00000	2,037,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		428.00000	471,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		451.00000	407,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,050.00000	1,125,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		73.00000	61,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,986.00000	2,071,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		9.00000	7,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,979.00000	3,065,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,977.00000	4,064,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,074.00000	7,987,000	30.36	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	14.15	Call		6.00000	7,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,079.00000	5,993,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		26.00000	30,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,099.00000	4,016,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		87.00000	98,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,160.00000	2,084,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		409.00000	449,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		482.00000	435,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		1,010.00000	1,081,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		83.00000	67,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,937.00000	2,022,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		10.00000	8,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,929.00000	3,016,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,927.00000	4,014,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,224.00000	8,137,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		5.00000	6,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,228.00000	6,142,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		23.00000	27,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,246.00000	4,163,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		79.00000	88,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,302.00000	2,224,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		894.00000	961,000	16.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		117.00000	97,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,791.00000	1,875,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		14.00000	11,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,780.00000	2,866,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,777.00000	3,864,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,174.00000	8,087,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		5.00000	6,000	30.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,178.00000	6,092,000	30.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		24.00000	28,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,197.00000	4,114,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		81.00000	91,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,254.00000	2,177,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		374.00000	411,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		547.00000	497,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		932.00000	1,000,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		105.00000	86,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,840.00000	1,924,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		13.00000	10,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,829.00000	2,916,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,827.00000	3,914,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	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	16.40	Call		1.00000	1,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,324.00000	8,237,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		4.00000	5,000	30.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,327.00000	6,241,000	30.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		21.00000	25,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,344.00000	4,261,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		73.00000	82,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,396.00000	2,318,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		327.00000	360,000	19.19	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		650.00000	596,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		822.00000	886,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		145.00000	122,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,695.00000	1,778,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		18.00000	14,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,680.00000	2,766,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	2,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,678.00000	3,764,000	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		358.00000	393,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		581.00000	529,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,624.00000	7,537,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		8.00000	9,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,631.00000	5,545,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		34.00000	37,000	28.54	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	13/09/2010	Foreign Exchange Future	11.70	Put		3,657.00000	3,573,000	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		118.00000	130,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,741.00000	1,666,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		628.00000	684,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		251.00000	220,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,410.00000	1,491,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		33.00000	27,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,382.00000	2,468,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		5.00000	4,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,378.00000	3,465,000	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,377.00000	4,464,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,674.00000	7,587,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		8.00000	9,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,681.00000	5,595,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		33.00000	36,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,706.00000	3,622,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		114.00000	126,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,787.00000	1,712,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		599.00000	654,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		272.00000	240,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,363.00000	1,444,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		36.00000	30,000	17.56	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,332.00000	2,418,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		5.00000	4,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,328.00000	3,415,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,327.00000	4,414,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,924.00000	7,837,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		7.00000	8,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,930.00000	5,844,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		29.00000	32,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		3,952.00000	3,868,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		97.00000	107,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,020.00000	1,943,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		471.00000	518,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		394.00000	354,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,136.00000	1,214,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		59.00000	50,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,085.00000	2,170,000	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		8.00000	6,000	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,079.00000	3,165,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,077.00000	4,164,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.36	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	16.20	Put		8,124.00000	8,037,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		5.00000	6,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,128.00000	6,042,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		25.00000	29,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,148.00000	4,065,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		84.00000	94,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,207.00000	2,130,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		391.00000	429,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		514.00000	465,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		971.00000	1,040,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		94.00000	76,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,888.00000	1,973,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		11.00000	9,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,879.00000	2,966,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,877.00000	3,964,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,274.00000	8,187,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		5.00000	6,000	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,278.00000	6,192,000	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		22.00000	26,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,295.00000	4,212,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		76.00000	85,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,349.00000	2,271,000	25.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		342.00000	376,000	19.02	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		615.00000	562,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		858.00000	923,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		131.00000	109,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,743.00000	1,827,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		16.00000	13,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,730.00000	2,816,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	2,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,727.00000	3,814,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		156.00000	173,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,379.00000	1,309,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		175.00000	194,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,248.00000	1,180,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		760.00000	702,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		287.00000	316,000	19.68	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		876.00000	814,000	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		253.00000	278,000	20.17	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		182.00000	201,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,205.00000	1,137,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		197.00000	218,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,120.00000	1,054,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.30150	8.21140		18.65	0.00	0	673.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		13.00000	15,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,752.00000	7,664,000	32.75	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	13/12/2010	Foreign Exchange Future	13.95	Call		31.00000	35,000	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,770.00000	5,684,000	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		70.00000	77,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,809.00000	3,726,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		181.00000	197,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,920.00000	1,846,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		662.00000	714,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		401.00000	363,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,341.00000	1,418,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		80.00000	67,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,274.00000	2,363,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		13.00000	12,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,265.00000	3,355,000	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		4,262.00000	4,352,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		428.00000	464,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		767.00000	713,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		13.00000	15,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,802.00000	7,714,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		31.00000	34,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,820.00000	5,733,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		68.00000	75,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,857.00000	3,774,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		176.00000	192,000	23.34	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		1,965.00000	1,891,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,298.00000	1,375,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		87.00000	74,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,225.00000	2,313,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		14.00000	12,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,216.00000	3,305,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	4,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,212.00000	4,302,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		13.00000	14,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,852.00000	7,763,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		30.00000	33,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,869.00000	5,782,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		67.00000	74,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,906.00000	3,823,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		172.00000	187,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,011.00000	1,936,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		614.00000	664,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		453.00000	413,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,256.00000	1,332,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		95.00000	81,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,175.00000	2,264,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		14.00000	13,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,166.00000	3,256,000	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		4,162.00000	4,252,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		12.00000	14,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,901.00000	7,813,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		30.00000	33,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,919.00000	5,832,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		66.00000	73,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		3,955.00000	3,872,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		167.00000	183,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,056.00000	1,982,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		591.00000	640,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		480.00000	439,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,215.00000	1,290,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		104.00000	89,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,126.00000	2,214,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		15.00000	13,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,117.00000	3,206,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	5,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,112.00000	4,202,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		638.00000	689,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		427.00000	388,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		12.00000	14,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		7,951.00000	7,863,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		29.00000	32,000	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		5,968.00000	5,881,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		65.00000	71,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,004.00000	3,920,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		163.00000	178,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,102.00000	2,027,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		569.00000	617,000	18.36	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		508.00000	466,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,174.00000	1,248,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		113.00000	97,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,077.00000	2,165,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		16.00000	14,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,067.00000	3,156,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	5,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,062.00000	4,152,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		12.00000	13,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,001.00000	7,912,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		29.00000	32,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,018.00000	5,931,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		64.00000	70,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,053.00000	3,969,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		159.00000	174,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,148.00000	2,073,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		547.00000	594,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		536.00000	493,000	18.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,133.00000	1,207,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		122.00000	106,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		2,028.00000	2,116,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		17.00000	15,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		3,017.00000	3,107,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	6,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		4,013.00000	4,102,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		12.00000	13,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,051.00000	7,962,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		28.00000	31,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,067.00000	5,980,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		62.00000	69,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,101.00000	4,018,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		155.00000	170,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,194.00000	2,119,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		528.00000	572,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		567.00000	521,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,096.00000	1,167,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		135.00000	116,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,980.00000	2,067,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		19.00000	16,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,968.00000	3,057,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	6,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,963.00000	4,053,000	26.66	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		10.00000	12,000	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,249.00000	8,161,000	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		26.00000	29,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,265.00000	6,178,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		57.00000	63,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,296.00000	4,212,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		139.00000	153,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,378.00000	2,302,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		458.00000	497,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		697.00000	646,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		955.00000	1,019,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		194.00000	168,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,791.00000	1,874,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		30.00000	23,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,769.00000	2,858,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	7,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,763.00000	3,853,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		11.00000	12,000	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,200.00000	8,111,000	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		26.00000	29,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,215.00000	6,128,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		58.00000	64,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,247.00000	4,163,000	28.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		142.00000	157,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,331.00000	2,256,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		475.00000	514,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		664.00000	613,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		989.00000	1,054,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		178.00000	153,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,837.00000	1,922,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		26.00000	21,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,819.00000	2,908,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	7,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,813.00000	3,903,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		413.00000	448,000	19.47	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		802.00000	747,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		10.00000	11,000	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,299.00000	8,210,000	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		25.00000	28,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,314.00000	6,227,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		56.00000	62,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,345.00000	4,261,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		135.00000	149,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,424.00000	2,348,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		443.00000	480,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		732.00000	679,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		922.00000	984,000	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		211.00000	183,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,744.00000	1,827,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		33.00000	26,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,720.00000	2,809,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	8,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,713.00000	3,803,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		510.00000	551,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		599.00000	550,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		14.00000	15,000	32.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,653.00000	7,564,000	32.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		32.00000	36,000	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,671.00000	5,585,000	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		73.00000	80,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,712.00000	3,629,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		191.00000	208,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,830.00000	1,757,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		714.00000	768,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		353.00000	317,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,427.00000	1,507,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		66.00000	56,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,373.00000	2,462,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		12.00000	11,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,365.00000	3,454,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	3,000	24.34	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	3.85	Call		4,362.00000	4,452,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		13.00000	15,000	32.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,702.00000	7,614,000	32.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		32.00000	35,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,721.00000	5,634,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		71.00000	78,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,760.00000	3,677,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		186.00000	203,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,875.00000	1,802,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		688.00000	741,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		377.00000	340,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,384.00000	1,462,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		73.00000	61,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,324.00000	2,412,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		13.00000	11,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,315.00000	3,405,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	4,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,312.00000	4,402,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		11.00000	13,000	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,100.00000	8,012,000	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		27.00000	31,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,116.00000	6,030,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		61.00000	67,000	28.49	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	13/12/2010	Foreign Exchange Future	12.30	Put		4,150.00000	4,066,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		150.00000	166,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,239.00000	2,165,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,060.00000	1,127,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		149.00000	126,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,932.00000	2,017,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		21.00000	16,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,918.00000	3,007,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		7.00000	6,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,913.00000	4,003,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		11.00000	12,000	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,150.00000	8,061,000	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		27.00000	30,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,166.00000	6,079,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		59.00000	66,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,198.00000	4,115,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		146.00000	161,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,285.00000	2,210,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		492.00000	533,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		631.00000	582,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,024.00000	1,090,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		163.00000	139,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,885.00000	1,969,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		24.00000	18,000	17.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,868.00000	2,958,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	7,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,863.00000	3,953,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		19.00000	22,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,858.00000	6,771,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		44.00000	49,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,883.00000	4,798,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		103.00000	113,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		2,942.00000	2,862,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		306.00000	333,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,145.00000	1,082,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,161.00000	5,252,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,186.00000	1,122,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		297.00000	323,000	20.85	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		232.00000	253,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,521.00000	1,452,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		278.00000	303,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,267.00000	1,202,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		226.00000	246,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,565.00000	1,495,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.06520	12.04370		13.87	25,964,310.40	2,152	13,042.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	44.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,956.00000	9,935,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	44.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,956.00000	7,935,000	44.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	40.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,956.00000	5,935,000	40.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,956.00000	3,935,000	36.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,957.00000	1,936,000	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		6.00000	9,000	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		962.00000	944,000	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		165.00000	185,000	14.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		121.00000	120,000	14.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,046.00000	1,067,000	18.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		2.00000	2,000	18.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,044.00000	2,065,000	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,106.00000	10,085,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,106.00000	8,085,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	40.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,106.00000	6,085,000	40.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,106.00000	4,085,000	36.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	1,000	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,106.00000	2,086,000	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		4.00000	6,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,110.00000	1,091,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		99.00000	116,000	14.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		205.00000	201,000	14.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		898.00000	919,000	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		4.00000	4,000	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,894.00000	1,915,000	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,056.00000	10,035,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,056.00000	8,035,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	40.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,056.00000	6,035,000	40.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,056.00000	4,035,000	36.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	1,000	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,056.00000	2,036,000	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		5.00000	7,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,061.00000	1,042,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		117.00000	135,000	14.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		173.00000	170,000	14.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		947.00000	968,000	17.64	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3.00000	3,000	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,944.00000	1,965,000	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,894.00000	2,915,000	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,456.00000	9,435,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	43.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,456.00000	7,435,000	43.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,306.00000	9,285,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	43.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,306.00000	7,285,000	43.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	39.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,306.00000	5,285,000	39.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,306.00000	3,285,000	32.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		2.00000	4,000	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,308.00000	1,289,000	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		51.00000	63,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		357.00000	348,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		703.00000	724,000	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		9.00000	9,000	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,694.00000	1,715,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		0.00000	0,000	22.15	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	9.35	Call		2,694.00000	2,715,000	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,156.00000	9,135,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	43.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,156.00000	7,135,000	43.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	39.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,156.00000	5,135,000	39.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	31.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,156.00000	3,135,000	31.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		4.00000	5,000	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,160.00000	1,140,000	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		84.00000	100,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		240.00000	235,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		849.00000	870,000	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		5.00000	5,000	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,844.00000	1,865,000	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,844.00000	2,865,000	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,206.00000	9,185,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	43.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,206.00000	7,185,000	43.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	39.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,206.00000	5,185,000	39.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,206.00000	3,185,000	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		3.00000	5,000	20.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,209.00000	1,190,000	20.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		72.00000	86,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		278.00000	271,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		800.00000	821,000	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		6.00000	6,000	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,794.00000	1,815,000	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		0.00000	0,000	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,794.00000	2,815,000	21.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	21.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,356.00000	9,335,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	43.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,356.00000	7,335,000	43.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	39.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,356.00000	5,335,000	39.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	33.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,356.00000	3,335,000	33.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		2.00000	3,000	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,358.00000	1,338,000	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		44.00000	54,000	15.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		400.00000	389,000	15.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		655.00000	676,000	16.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		11.00000	11,000	16.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,644.00000	1,665,000	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		0.00000	0,000	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,644.00000	2,665,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,606.00000	9,585,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	43.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,606.00000	7,585,000	43.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,756.00000	9,735,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	44.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,756.00000	7,735,000	44.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,006.00000	9,985,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,006.00000	7,985,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	40.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,006.00000	5,985,000	40.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,006.00000	3,985,000	36.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		6.00000	8,000	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,012.00000	993,000	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		137.00000	156,000	13.87	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	12.05	Put		143.00000	141,000	13.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		996.00000	1,017,000	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		2.00000	2,000	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,994.00000	2,015,000	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,906.00000	9,885,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	44.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,906.00000	7,885,000	44.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,856.00000	9,835,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	44.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,856.00000	7,835,000	44.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,806.00000	9,785,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,806.00000	7,785,000	44.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,706.00000	9,685,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	44.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,706.00000	7,685,000	44.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,556.00000	9,535,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	43.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,556.00000	7,535,000	43.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,506.00000	9,485,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	43.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,506.00000	7,485,000	43.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,406.00000	9,385,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	43.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,406.00000	7,385,000	43.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	39.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,406.00000	5,385,000	39.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	33.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,406.00000	3,385,000	33.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		2.00000	3,000	21.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,408.00000	1,388,000	21.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		37.00000	46,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		443.00000	431,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		608.00000	629,000	16.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		14.00000	14,000	16.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,594.00000	1,615,000	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		0.00000	0,000	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,594.00000	2,615,000	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,256.00000	9,235,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	43.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,256.00000	7,235,000	43.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	39.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,256.00000	5,235,000	39.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,256.00000	4,235,000	37.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	32.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,256.00000	3,235,000	32.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	1,000	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,256.00000	2,236,000	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		3.00000	4,000	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,259.00000	1,239,000	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		61.00000	74,000	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		317.00000	309,000	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		751.00000	772,000	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		7.00000	7,000	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,744.00000	1,765,000	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		0.00000	0,000	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,744.00000	2,765,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,007.00000	1,986,000	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	40.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,856.00000	5,835,000	40.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,856.00000	4,835,000	38.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,856.00000	3,835,000	35.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	30.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,856.00000	2,835,000	30.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,857.00000	1,836,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		9.00000	12,000	18.78	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		865.00000	847,000	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		229.00000	250,000	14.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		85.00000	85,000	14.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,145.00000	1,166,000	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		1.00000	1,000	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,144.00000	2,165,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	39.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,606.00000	5,585,000	39.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	37.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,606.00000	4,585,000	37.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,606.00000	3,585,000	34.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	28.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,606.00000	2,585,000	28.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	2,000	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,607.00000	1,587,000	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		19.00000	25,000	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	15/03/2010	Foreign Exchange Future	12.65	Put		625.00000	610,000	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		427.00000	448,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		33.00000	33,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,394.00000	1,416,000	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		0.00000	1,000	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,394.00000	2,415,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,706.00000	5,685,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,706.00000	4,685,000	38.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,706.00000	3,685,000	35.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,706.00000	2,685,000	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,707.00000	1,686,000	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		14.00000	19,000	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		720.00000	704,000	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		343.00000	364,000	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		49.00000	49,000	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,294.00000	1,316,000	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		0.00000	1,000	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,294.00000	2,315,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	39.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,506.00000	5,485,000	39.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,506.00000	4,485,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,506.00000	3,485,000	33.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,506.00000	2,485,000	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	2,000	22.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,507.00000	1,487,000	22.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		27.00000	34,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		533.00000	519,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		516.00000	537,000	15.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		22.00000	22,000	15.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,494.00000	1,515,000	20.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		0.00000	0,000	20.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,494.00000	2,515,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,806.00000	5,785,000	40.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	38.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,806.00000	4,785,000	38.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,806.00000	3,785,000	35.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.98	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	14.85	Put		2,806.00000	2,785,000	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,807.00000	1,786,000	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		10.00000	14,000	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		816.00000	799,000	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		265.00000	286,000	14.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		71.00000	71,000	14.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,195.00000	1,216,000	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		1.00000	1,000	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,194.00000	2,215,000	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	40.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,906.00000	5,885,000	40.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	38.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,906.00000	4,885,000	38.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,906.00000	3,885,000	36.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,906.00000	2,885,000	30.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,907.00000	1,886,000	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		7.00000	10,000	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		913.00000	895,000	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		196.00000	216,000	14.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		102.00000	101,000	14.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,095.00000	1,117,000	18.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		1.00000	2,000	18.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,094.00000	2,115,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	40.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,756.00000	5,735,000	40.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,756.00000	4,735,000	38.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,756.00000	3,735,000	35.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,756.00000	2,735,000	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,757.00000	1,736,000	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		12.00000	16,000	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		768.00000	751,000	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		303.00000	324,000	14.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		59.00000	59,000	14.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,245.00000	1,266,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		1.00000	1,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,244.00000	2,265,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	39.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,656.00000	5,635,000	39.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.04	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	16.70	Put		4,656.00000	4,635,000	38.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,656.00000	3,635,000	34.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	29.12	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,656.00000	2,635,000	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	2,000	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,657.00000	1,637,000	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		16.00000	22,000	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		672.00000	657,000	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		384.00000	405,000	15.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		40.00000	40,000	15.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,344.00000	1,366,000	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		0.00000	1,000	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,344.00000	2,365,000	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	39.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,556.00000	5,535,000	39.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,556.00000	4,535,000	37.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,556.00000	3,535,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	28.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,556.00000	2,535,000	28.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	2,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,557.00000	1,537,000	22.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		23.00000	29,000	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		579.00000	564,000	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		471.00000	492,000	15.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		27.00000	27,000	15.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,444.00000	1,466,000	20.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		0.00000	1,000	20.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,444.00000	2,465,000	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,456.00000	5,435,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,456.00000	4,435,000	37.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,456.00000	3,435,000	33.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,456.00000	2,435,000	27.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		31.00000	40,000	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		487.00000	475,000	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		561.00000	583,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		17.00000	18,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,544.00000	1,565,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		0.00000	0,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,544.00000	2,565,000	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		2.00000	2,000	22.25	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	13.50	Put		1,458.00000	1,437,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,556.00000	8,535,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	41.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,556.00000	6,535,000	41.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,444.00000	3,465,000	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,456.00000	8,435,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	41.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,456.00000	6,435,000	41.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,544.00000	3,565,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,506.00000	8,485,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	41.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,506.00000	6,485,000	41.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,494.00000	3,515,000	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,756.00000	8,735,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	42.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,756.00000	6,735,000	42.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,244.00000	3,265,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	21.11	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	20.90	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,856.00000	8,835,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	42.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,856.00000	6,835,000	42.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,144.00000	3,165,000	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,806.00000	8,785,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	42.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,806.00000	6,785,000	42.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,194.00000	3,215,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,906.00000	8,885,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	42.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,906.00000	6,885,000	42.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,094.00000	3,115,000	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,056.00000	9,035,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	42.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,056.00000	7,035,000	42.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	38.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,056.00000	5,035,000	38.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	31.40	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,056.00000	3,035,000	31.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,944.00000	2,965,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,106.00000	9,085,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	42.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,106.00000	7,085,000	42.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	38.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,106.00000	5,085,000	38.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	31.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,106.00000	3,085,000	31.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,006.00000	8,985,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	42.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,006.00000	6,985,000	42.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	38.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,006.00000	4,985,000	38.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,006.00000	2,985,000	31.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,994.00000	3,015,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,306.00000	8,285,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	41.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,306.00000	6,285,000	41.25	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	16.35	Call		0.00000	0,000	37.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,306.00000	4,285,000	37.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,306.00000	2,285,000	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,694.00000	3,715,000	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,094.00000	4,115,000	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,044.00000	3,065,000	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,044.00000	4,065,000	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,194.00000	4,215,000	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,994.00000	4,015,000	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,606.00000	8,585,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	41.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,606.00000	6,585,000	41.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,394.00000	3,415,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,894.00000	3,915,000	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	44.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,156.00000	8,135,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	40.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,156.00000	6,135,000	40.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,156.00000	4,135,000	37.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	1,000	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,156.00000	2,136,000	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,844.00000	3,865,000	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,406.00000	8,385,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	41.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,406.00000	6,385,000	41.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,406.00000	4,385,000	37.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,406.00000	2,385,000	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,594.00000	3,615,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,656.00000	8,635,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	41.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,656.00000	6,635,000	41.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,344.00000	3,365,000	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	20.97	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	20.40	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,356.00000	8,335,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	41.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,356.00000	6,335,000	41.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,356.00000	4,335,000	37.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,356.00000	2,335,000	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,644.00000	3,665,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,706.00000	8,685,000	44.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	42.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,706.00000	6,685,000	42.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,294.00000	3,315,000	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.26840	12.24020		15.98	1,226,840.00	100	13,637.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,810.00000	9,782,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	29.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,811.00000	7,783,000	29.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,110.00000	10,082,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,111.00000	8,083,000	29.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,610.00000	9,582,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,611.00000	7,583,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		3.00000	3,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,613.00000	5,585,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		19.00000	20,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,629.00000	3,602,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,460.00000	9,432,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	28.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,461.00000	7,433,000	28.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		3.00000	4,000	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,463.00000	5,436,000	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		22.00000	23,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,482.00000	3,455,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,360.00000	9,332,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,361.00000	7,333,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		123.00000	135,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,483.00000	1,467,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		294.00000	316,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		654.00000	648,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,663.00000	1,690,000	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		23.00000	22,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,646.00000	2,673,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		6.00000	5,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,160.00000	9,132,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,161.00000	7,133,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,210.00000	9,182,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,211.00000	7,183,000	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		339.00000	362,000	16.61	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		549.00000	544,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		900.00000	927,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		110.00000	109,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,808.00000	1,835,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		18.00000	17,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,795.00000	2,822,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		5.00000	4,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,660.00000	9,632,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		3.00000	3,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,663.00000	5,635,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		18.00000	20,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,678.00000	3,652,000	24.67	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	22.10	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,860.00000	9,832,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	29.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,861.00000	7,833,000	29.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		2.00000	3,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,862.00000	5,835,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,010.00000	9,982,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,011.00000	7,983,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		410.00000	436,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		420.00000	418,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,060.00000	1,087,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		70.00000	69,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,003.00000	2,029,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		13.00000	11,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,060.00000	10,032,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,061.00000	8,033,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,019.00000	1,046,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		79.00000	78,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,954.00000	1,981,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		14.00000	13,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	29.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,960.00000	9,932,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,961.00000	7,933,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		80.00000	88,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,040.00000	2,020,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		171.00000	186,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,131.00000	1,118,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		434.00000	460,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		394.00000	392,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,105.00000	1,131,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		65.00000	63,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,052.00000	2,079,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		12.00000	11,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,910.00000	9,882,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		2.00000	2,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,912.00000	5,884,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		15.00000	16,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,925.00000	3,898,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,760.00000	9,732,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,761.00000	7,733,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,710.00000	9,682,000	29.80	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,711.00000	7,683,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		3.00000	3,000	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,713.00000	5,685,000	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		18.00000	19,000	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,728.00000	3,701,000	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,560.00000	9,532,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,561.00000	7,533,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		3.00000	3,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,563.00000	5,535,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		20.00000	21,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,580.00000	3,553,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		655.00000	682,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		215.00000	214,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,473.00000	1,499,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		33.00000	31,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,447.00000	2,475,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		7.00000	7,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,510.00000	9,482,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,511.00000	7,483,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	29.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,410.00000	9,382,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,411.00000	7,383,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		119.00000	130,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,529.00000	1,512,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		754.00000	781,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		164.00000	163,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,616.00000	1,642,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		26.00000	24,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,310.00000	9,282,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,311.00000	7,283,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		2.00000	3,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,812.00000	5,785,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		6.00000	7,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,816.00000	4,789,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		16.00000	17,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,826.00000	3,799,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		37.00000	41,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,847.00000	2,823,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		128.00000	140,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,438.00000	1,422,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		308.00000	331,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		618.00000	613,000	16.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		825.00000	852,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		135.00000	134,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,712.00000	1,738,000	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		22.00000	20,000	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,695.00000	2,723,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		5.00000	5,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		77.00000	85,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,087.00000	2,067,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		2.00000	2,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,362.00000	6,334,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		10.00000	10,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,370.00000	4,342,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		23.00000	25,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,383.00000	3,357,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		483.00000	509,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		343.00000	341,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,195.00000	1,221,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		55.00000	53,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		2.00000	2,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,262.00000	6,234,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		204.00000	221,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		964.00000	953,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		536.00000	563,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		296.00000	295,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,286.00000	1,313,000	15.37	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	11.00	Put		46.00000	45,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,249.00000	2,276,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		9.00000	8,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		2.00000	2,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,962.00000	5,934,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		5.00000	6,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,965.00000	4,938,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		14.00000	15,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,974.00000	3,947,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		33.00000	36,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,993.00000	2,968,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		114.00000	125,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,574.00000	1,557,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		268.00000	288,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		728.00000	720,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		720.00000	747,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		180.00000	179,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,568.00000	1,594,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		28.00000	26,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,546.00000	2,574,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		6.00000	6,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		624.00000	650,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		234.00000	232,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,426.00000	1,452,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		36.00000	34,000	15.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,398.00000	2,425,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		8.00000	7,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		3.00000	4,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,413.00000	5,386,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		9.00000	10,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,419.00000	4,392,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		179.00000	194,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,089.00000	1,076,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		458.00000	484,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		368.00000	366,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,101.00000	2,128,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		11.00000	10,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,312.00000	6,284,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		10.00000	11,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,320.00000	4,293,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		24.00000	26,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,334.00000	3,308,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		88.00000	97,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,898.00000	1,879,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		195.00000	212,000	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,005.00000	994,000	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		509.00000	535,000	15.74	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		319.00000	317,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,240.00000	1,267,000	15.25	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	14/06/2010	Foreign Exchange Future	11.05	Put		50.00000	49,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,200.00000	2,227,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		10.00000	9,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		2.00000	2,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,212.00000	6,184,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		4.00000	5,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,214.00000	5,187,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		11.00000	12,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,221.00000	4,194,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		27.00000	29,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,237.00000	3,211,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		213.00000	231,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		923.00000	913,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		564.00000	591,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		274.00000	273,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,333.00000	1,359,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		43.00000	41,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,299.00000	2,326,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		9.00000	8,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		223.00000	241,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		883.00000	873,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		593.00000	620,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		253.00000	252,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,348.00000	2,375,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		8.00000	7,000	18.58	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	18.25	Call		2.00000	2,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,012.00000	5,984,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		5.00000	6,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,015.00000	4,988,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		14.00000	15,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,024.00000	3,997,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		31.00000	34,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,041.00000	3,016,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		256.00000	276,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		766.00000	758,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		687.00000	714,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		197.00000	196,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,520.00000	1,547,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		30.00000	29,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,497.00000	2,524,000	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		7.00000	6,000	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		110.00000	120,000	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,620.00000	1,602,000	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		2.00000	3,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,762.00000	5,735,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		7.00000	7,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,767.00000	4,739,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		17.00000	18,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,777.00000	3,750,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		39.00000	43,000	23.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,799.00000	2,775,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		139.00000	152,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,349.00000	1,334,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		3.00000	4,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,513.00000	5,486,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		8.00000	9,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,518.00000	4,491,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		21.00000	22,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,531.00000	3,504,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		49.00000	53,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,559.00000	2,535,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		164.00000	179,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,174.00000	1,161,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		4.00000	4,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,314.00000	5,286,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		978.00000	1,005,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		88.00000	87,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,905.00000	1,932,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		15.00000	14,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,894.00000	2,922,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		4.00000	4,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		4.00000	5,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,164.00000	5,137,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		12.00000	13,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,172.00000	4,145,000	25.30	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		67.00000	74,000	22.49	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,227.00000	2,206,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		939.00000	966,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		99.00000	98,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,857.00000	1,883,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		17.00000	15,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		11.00000	11,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,271.00000	4,243,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		25.00000	27,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,285.00000	3,259,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		61.00000	67,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,321.00000	2,299,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		134.00000	146,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,394.00000	1,378,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		323.00000	346,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		583.00000	578,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		862.00000	889,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		122.00000	121,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,760.00000	1,786,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		20.00000	18,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,745.00000	2,773,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		5.00000	5,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,661.00000	7,633,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	27.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,162.00000	6,134,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		7.00000	8,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,667.00000	4,640,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		28.00000	30,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,188.00000	3,162,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		98.00000	108,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,758.00000	1,740,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		356.00000	380,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		516.00000	512,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,379.00000	1,406,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		39.00000	38,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,844.00000	2,872,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		4.00000	4,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,341.00000	4,369,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		91.00000	100,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,851.00000	1,832,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,911.00000	7,883,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		1.00000	2,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,411.00000	6,384,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		6.00000	6,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,916.00000	4,888,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		22.00000	24,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,432.00000	3,406,000	24.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		82.00000	91,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,992.00000	1,973,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		281.00000	302,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		691.00000	684,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,149.00000	1,176,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		59.00000	58,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,596.00000	2,623,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		6.00000	5,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,091.00000	4,119,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	1,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,360.00000	8,333,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	1,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,861.00000	6,833,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		4.00000	4,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,364.00000	5,336,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		16.00000	17,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,876.00000	3,849,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		56.00000	61,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,416.00000	2,393,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		187.00000	203,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,047.00000	1,035,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		789.00000	816,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		149.00000	148,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,150.00000	2,177,000	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		10.00000	9,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,642.00000	3,670,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		2.00000	2,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,062.00000	6,034,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		5.00000	5,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,065.00000	5,037,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		13.00000	14,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,073.00000	4,046,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		30.00000	33,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,090.00000	3,065,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		74.00000	81,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,134.00000	2,113,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		106.00000	116,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,666.00000	1,648,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		157.00000	171,000	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,217.00000	1,203,000	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		244.00000	264,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		804.00000	796,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		391.00000	416,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		451.00000	448,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		85.00000	94,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,945.00000	1,926,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		2.00000	2,000	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,112.00000	6,084,000	26.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		5.00000	5,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,115.00000	5,087,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		13.00000	13,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,123.00000	4,095,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		29.00000	31,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,139.00000	3,113,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		102.00000	112,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,712.00000	1,694,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		151.00000	165,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,261.00000	1,247,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		233.00000	252,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		843.00000	834,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		373.00000	398,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		483.00000	480,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		95.00000	104,000	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,805.00000	1,786,000	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		4.00000	4,000	26.18	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,264.00000	5,236,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		145.00000	158,000	19.60	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,305.00000	1,290,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		70.00000	77,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,180.00000	2,159,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,560.00000	8,532,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		1.00000	2,000	27.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,561.00000	6,534,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		8.00000	9,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,568.00000	4,541,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		47.00000	51,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,607.00000	2,583,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,442.00000	3,470,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,460.00000	8,432,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		1.00000	2,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,461.00000	6,434,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		9.00000	9,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,469.00000	4,441,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		51.00000	56,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,511.00000	2,488,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,542.00000	3,570,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,510.00000	8,482,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		1.00000	2,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,511.00000	6,484,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,492.00000	3,520,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,760.00000	8,732,000	29.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		1.00000	1,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,761.00000	6,733,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,243.00000	3,271,000	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	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,860.00000	8,832,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		6.00000	6,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,866.00000	4,838,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		36.00000	39,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,896.00000	2,871,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,143.00000	3,171,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	3,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,810.00000	8,782,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,811.00000	6,783,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,193.00000	3,221,000	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	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,910.00000	8,882,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	1,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,911.00000	6,883,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		34.00000	37,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,944.00000	2,919,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,093.00000	3,121,000	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	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,060.00000	9,032,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	1,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,061.00000	7,033,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,944.00000	2,972,000	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	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,110.00000	9,082,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,111.00000	7,083,000	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,010.00000	8,982,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	1,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,011.00000	6,983,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,994.00000	3,021,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	3,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	1,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,310.00000	8,283,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		58.00000	64,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,368.00000	2,346,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,692.00000	3,720,000	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,043.00000	3,071,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	3,000	21.47	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,041.00000	4,069,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,191.00000	4,219,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,991.00000	4,019,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,610.00000	8,582,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		1.00000	2,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,611.00000	6,584,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		8.00000	8,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,618.00000	4,590,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		45.00000	49,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,655.00000	2,631,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,392.00000	3,420,000	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	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,410.00000	8,382,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		53.00000	59,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,463.00000	2,441,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,592.00000	3,620,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,891.00000	3,919,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	29.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,161.00000	8,133,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,841.00000	3,869,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,660.00000	8,632,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		1.00000	1,000	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,661.00000	6,633,000	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		43.00000	47,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,703.00000	2,679,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,342.00000	3,370,000	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	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,260.00000	9,232,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,261.00000	7,233,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,710.00000	8,682,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,711.00000	6,683,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		7.00000	7,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,717.00000	4,689,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		41.00000	45,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,751.00000	2,727,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,293.00000	3,320,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	2,000	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	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,960.00000	8,932,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	1,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,961.00000	6,933,000	28.22	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.47320	12.44860		16.77	0.00	0	1,294.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		502.00000	549,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		783.00000	806,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		482.00000	528,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		813.00000	835,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		523.00000	570,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		754.00000	777,000	18.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08860	0.08650		25.30	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		662.00000	866,000	25.30	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		12.00000	6,000	25.30	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		65.00000	116,000	22.35	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		415.00000	256,000	22.35	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,650.00000	1,860,000	33.93	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	33.93	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.09020	0.08800		23.73	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		898.00000	1,084,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		98.00000	64,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		374.00000	481,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		574.00000	461,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,811.00000	2,031,000	24.00	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		11.00000	11,000	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.65280	10.59360		12.50	7,488,918.40	703	21,453.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,056.00000	8,997,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	40.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,056.00000	6,997,000	40.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	35.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,056.00000	4,997,000	35.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	28.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,056.00000	2,997,000	28.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		2.00000	3,000	18.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,058.00000	1,000,000	18.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		97.00000	119,000	12.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		153.00000	116,000	12.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		945.00000	1,004,000	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,944.00000	2,003,000	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,944.00000	3,003,000	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,306.00000	9,247,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	40.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,306.00000	7,247,000	40.65	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	20.00	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,406.00000	9,347,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	40.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,406.00000	7,347,000	40.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,156.00000	9,097,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	40.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,156.00000	7,097,000	40.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	24.97	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,006.00000	1,947,000	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,956.00000	8,897,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	39.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,956.00000	6,897,000	39.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	34.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,956.00000	4,897,000	34.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,956.00000	2,897,000	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		3.00000	4,000	18.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		959.00000	901,000	18.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		145.00000	181,000	13.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		101.00000	78,000	13.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,044.00000	1,103,000	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,044.00000	2,103,000	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	8.55	Put		0.00000	0,000	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,044.00000	3,103,000	27.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	27.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,806.00000	8,747,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	39.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,806.00000	6,747,000	39.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	34.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,806.00000	4,747,000	34.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,806.00000	2,747,000	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		5.00000	7,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		811.00000	754,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		248.00000	293,000	13.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		54.00000	40,000	13.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,194.00000	1,253,000	18.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	18.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,194.00000	2,253,000	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,194.00000	3,253,000	27.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	27.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,856.00000	8,797,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	39.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,856.00000	6,797,000	39.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	34.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,856.00000	4,797,000	34.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,856.00000	2,797,000	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		4.00000	6,000	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		860.00000	803,000	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		211.00000	253,000	13.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		67.00000	50,000	13.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,144.00000	1,203,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,144.00000	2,203,000	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,144.00000	3,203,000	27.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	27.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,206.00000	9,147,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	40.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,206.00000	7,147,000	40.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,456.00000	9,397,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	41.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,456.00000	7,397,000	41.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,506.00000	9,447,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	41.12	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	18.10	Put		7,506.00000	7,447,000	41.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,356.00000	9,297,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	40.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,356.00000	7,297,000	40.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,256.00000	9,197,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	40.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,256.00000	7,197,000	40.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,106.00000	9,047,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	40.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,106.00000	7,047,000	40.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,006.00000	8,947,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	39.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,006.00000	6,947,000	39.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,006.00000	4,947,000	35.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,006.00000	2,947,000	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		3.00000	3,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,009.00000	950,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		117.00000	148,000	12.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		123.00000	95,000	12.76	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	9.60	Call		995.00000	1,053,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	0,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,994.00000	2,053,000	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,994.00000	3,053,000	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,906.00000	8,847,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,906.00000	6,847,000	39.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,756.00000	8,697,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	39.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,756.00000	6,697,000	39.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,756.00000	4,697,000	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,756.00000	3,697,000	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,756.00000	2,697,000	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	23.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,756.00000	1,697,000	23.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		6.00000	8,000	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		762.00000	705,000	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		287.00000	334,000	14.09	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	10.35	Put		43.00000	31,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,244.00000	1,303,000	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,244.00000	2,303,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,244.00000	3,303,000	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,906.00000	4,847,000	34.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,906.00000	3,847,000	31.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	28.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,906.00000	2,847,000	28.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,906.00000	1,847,000	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		4.00000	5,000	17.94	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		910.00000	852,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		177.00000	216,000	13.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		83.00000	63,000	13.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,094.00000	1,153,000	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,094.00000	2,153,000	21.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	21.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,094.00000	3,153,000	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	27.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,106.00000	5,047,000	35.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,106.00000	4,047,000	32.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,106.00000	3,047,000	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,106.00000	2,047,000	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,108.00000	1,049,000	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		80.00000	99,000	12.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		186.00000	146,000	12.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		895.00000	954,000	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,894.00000	1,953,000	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,894.00000	2,953,000	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,156.00000	5,097,000	35.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,156.00000	4,097,000	32.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	29.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,156.00000	3,097,000	29.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	25.65	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	12.75	Put		2,156.00000	2,097,000	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		2.00000	2,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,158.00000	1,099,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		66.00000	82,000	13.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		222.00000	179,000	13.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		846.00000	904,000	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2.00000	1,000	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,844.00000	1,903,000	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,844.00000	2,903,000	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,356.00000	5,297,000	35.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	33.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,356.00000	4,297,000	33.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,356.00000	3,297,000	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,356.00000	2,297,000	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,357.00000	1,298,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		30.00000	37,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		386.00000	334,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		650.00000	707,000	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		6.00000	4,000	16.21	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	8.95	Call		1,644.00000	1,703,000	19.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	19.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,644.00000	2,703,000	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,406.00000	5,347,000	36.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	33.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,406.00000	4,347,000	33.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,406.00000	3,347,000	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,406.00000	2,347,000	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,407.00000	1,348,000	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		24.00000	31,000	14.74	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		430.00000	378,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		602.00000	658,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		8.00000	5,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,594.00000	1,653,000	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,594.00000	2,653,000	24.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	24.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,256.00000	5,197,000	35.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	33.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,256.00000	4,197,000	33.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,256.00000	3,197,000	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,256.00000	2,197,000	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,257.00000	1,198,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		45.00000	56,000	13.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		301.00000	253,000	13.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		747.00000	805,000	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		3.00000	2,000	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,744.00000	1,803,000	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	7.85	Call		2,744.00000	2,803,000	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,206.00000	5,147,000	35.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,206.00000	4,147,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,206.00000	3,147,000	29.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,206.00000	2,147,000	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	2,000	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,207.00000	1,149,000	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	10.80	Call		54.00000	68,000	13.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		260.00000	215,000	13.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		796.00000	855,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2.00000	2,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,794.00000	1,853,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,794.00000	2,853,000	25.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	25.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,306.00000	5,247,000	35.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	33.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,306.00000	4,247,000	33.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,306.00000	3,247,000	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,306.00000	2,247,000	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,307.00000	1,248,000	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		36.00000	46,000	14.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		342.00000	293,000	14.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		698.00000	756,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		4.00000	3,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,694.00000	1,753,000	19.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	19.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,694.00000	2,753,000	25.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,556.00000	5,497,000	36.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,556.00000	4,497,000	33.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,556.00000	3,497,000	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	27.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,556.00000	2,497,000	27.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	1,000	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,556.00000	1,498,000	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		13.00000	17,000	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		569.00000	514,000	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		461.00000	515,000	15.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		17.00000	12,000	15.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,444.00000	1,503,000	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,444.00000	2,503,000	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,456.00000	5,397,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,456.00000	4,397,000	33.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,456.00000	3,397,000	30.36	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	13.05	Call		0.00000	0,000	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,456.00000	2,397,000	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,457.00000	1,398,000	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		20.00000	25,000	15.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		476.00000	422,000	15.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		554.00000	610,000	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		10.00000	7,000	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,544.00000	1,603,000	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,544.00000	2,603,000	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,506.00000	5,447,000	36.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,506.00000	4,447,000	33.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,506.00000	3,447,000	30.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,506.00000	2,447,000	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		16.00000	21,000	15.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		522.00000	468,000	15.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		507.00000	562,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		13.00000	9,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,494.00000	1,553,000	19.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,494.00000	2,553,000	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,606.00000	5,547,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,606.00000	4,547,000	33.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,606.00000	3,547,000	30.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,606.00000	2,547,000	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	1,000	22.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,606.00000	1,548,000	22.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		11.00000	14,000	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		617.00000	561,000	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		415.00000	468,000	14.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		21.00000	15,000	14.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,394.00000	1,453,000	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,394.00000	2,453,000	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,656.00000	5,597,000	36.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,656.00000	4,597,000	34.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,656.00000	3,597,000	31.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,656.00000	2,597,000	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,656.00000	1,597,000	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		9.00000	12,000	16.34	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		665.00000	609,000	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		371.00000	422,000	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		27.00000	19,000	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,344.00000	1,403,000	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,344.00000	2,403,000	22.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,507.00000	1,448,000	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,556.00000	8,497,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	38.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,556.00000	6,497,000	38.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,444.00000	3,503,000	29.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	29.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,706.00000	8,647,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	39.25	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	17.30	Put		6,706.00000	6,647,000	39.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	34.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,706.00000	4,647,000	34.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,706.00000	2,647,000	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		8.00000	10,000	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		714.00000	657,000	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		328.00000	378,000	14.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		34.00000	25,000	14.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,294.00000	1,353,000	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,294.00000	2,353,000	22.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	22.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,294.00000	3,353,000	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,656.00000	8,597,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	39.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,656.00000	6,597,000	39.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,344.00000	3,403,000	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,506.00000	8,447,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	38.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,506.00000	6,447,000	38.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,494.00000	3,553,000	29.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	29.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,606.00000	8,547,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	39.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,606.00000	6,547,000	39.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,394.00000	3,453,000	29.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	29.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.83700	10.77110		14.36	3,847,135.00	355	13,003.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		75.00000	81,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,404.00000	1,344,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		91.00000	99,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,220.00000	1,162,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		82.00000	89,000	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,311.00000	1,252,000	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,529.00000	8,463,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	26.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,529.00000	6,463,000	26.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,530.00000	4,464,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		19.00000	22,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,548.00000	2,485,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		178.00000	195,000	15.85	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		707.00000	658,000	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	14/06/2010	Foreign Exchange Future	10.30	Call		604.00000	651,000	13.51	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		133.00000	114,000	13.51	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,483.00000	1,548,000	15.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		12.00000	11,000	15.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,473.00000	2,539,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	2,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,471.00000	3,537,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,829.00000	8,763,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,829.00000	6,763,000	27.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,830.00000	4,764,000	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		12.00000	14,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,841.00000	2,777,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		126.00000	138,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		955.00000	901,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		420.00000	459,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		249.00000	222,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,191.00000	1,255,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		20.00000	18,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,175.00000	2,240,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	3,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,172.00000	3,237,000	21.63	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	7.60	Put		1.00000	0,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,929.00000	8,863,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,929.00000	6,863,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,930.00000	4,864,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	12,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,940.00000	2,875,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		113.00000	123,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,042.00000	986,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		369.00000	405,000	14.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		298.00000	268,000	14.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,095.00000	1,159,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		24.00000	22,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,076.00000	2,141,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	4,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,072.00000	3,138,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,579.00000	8,513,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	26.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,579.00000	6,513,000	26.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,580.00000	4,514,000	23.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		18.00000	20,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,597.00000	2,533,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		168.00000	183,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		747.00000	696,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		571.00000	615,000	13.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		150.00000	128,000	13.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,434.00000	1,499,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	12,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,424.00000	2,489,000	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	2,000	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,421.00000	3,487,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,629.00000	8,563,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,629.00000	6,563,000	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,630.00000	4,564,000	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		16.00000	19,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,645.00000	2,582,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		159.00000	173,000	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		788.00000	736,000	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		538.00000	582,000	13.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		167.00000	145,000	13.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,386.00000	1,450,000	14.74	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		15.00000	13,000	14.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,374.00000	2,439,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	2,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,371.00000	3,437,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,779.00000	8,713,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,779.00000	6,713,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,780.00000	4,714,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		13.00000	15,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,792.00000	2,728,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		134.00000	146,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		913.00000	859,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		448.00000	487,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		227.00000	200,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,240.00000	1,303,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		19.00000	16,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,225.00000	2,290,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	3,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,222.00000	3,287,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,679.00000	8,613,000	29.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,679.00000	6,613,000	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,680.00000	4,614,000	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		15.00000	18,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,694.00000	2,631,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		150.00000	163,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		829.00000	776,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		507.00000	549,000	13.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		186.00000	162,000	13.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,337.00000	1,401,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		16.00000	14,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,324.00000	2,389,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	2,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,321.00000	3,387,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,729.00000	8,663,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	27.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,729.00000	6,663,000	27.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,730.00000	4,664,000	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		14.00000	16,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,743.00000	2,679,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		142.00000	154,000	16.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		871.00000	817,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		477.00000	518,000	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		206.00000	181,000	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,288.00000	1,352,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		17.00000	15,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,274.00000	2,340,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	3,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,272.00000	3,337,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,079.00000	9,013,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,079.00000	7,013,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,080.00000	5,014,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		9.00000	10,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,088.00000	3,023,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		96.00000	105,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,175.00000	1,118,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		306.00000	333,000	14.36	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		385.00000	346,000	14.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		959.00000	1,016,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		38.00000	29,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,927.00000	1,992,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	5,000	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,922.00000	2,988,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,029.00000	8,963,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	27.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,029.00000	6,963,000	27.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,030.00000	4,964,000	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	11,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,038.00000	2,974,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		102.00000	110,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,131.00000	1,073,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		325.00000	356,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		354.00000	319,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,003.00000	1,063,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		32.00000	26,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,977.00000	2,041,000	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	4,000	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,972.00000	3,038,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,129.00000	9,063,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,129.00000	7,063,000	27.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,130.00000	5,064,000	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	9,000	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,137.00000	3,072,000	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		288.00000	314,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		417.00000	377,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		915.00000	971,000	12.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		44.00000	34,000	12.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,877.00000	1,942,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	5,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,872.00000	2,938,000	21.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	21.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,179.00000	9,113,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,179.00000	7,113,000	28.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,180.00000	5,114,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	9,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,186.00000	3,122,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		87.00000	94,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,266.00000	1,207,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		271.00000	295,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		450.00000	408,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		873.00000	928,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		52.00000	41,000	12.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,828.00000	1,893,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	6,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,822.00000	2,888,000	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	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,979.00000	8,913,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,979.00000	6,913,000	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	23.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,980.00000	4,914,000	23.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	11,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,989.00000	2,924,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		107.00000	117,000	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,086.00000	1,030,000	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		345.00000	380,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		324.00000	293,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,048.00000	1,111,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		27.00000	24,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,026.00000	2,091,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	4,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,022.00000	3,088,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,229.00000	9,163,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,229.00000	7,163,000	28.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,230.00000	5,164,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		7.00000	8,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,236.00000	3,171,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		255.00000	278,000	14.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		484.00000	441,000	14.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		831.00000	885,000	13.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		60.00000	48,000	13.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,779.00000	1,843,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	6,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,773.00000	2,838,000	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	1,000	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,379.00000	9,313,000	29.89	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		7,379.00000	7,313,000	28.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,380.00000	5,314,000	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	6,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,384.00000	3,319,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		71.00000	77,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,450.00000	1,390,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		213.00000	232,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		592.00000	545,000	15.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		713.00000	763,000	13.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		92.00000	76,000	13.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,631.00000	1,695,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	8,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,623.00000	2,688,000	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	1,000	20.00	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.01960	10.95630		15.09	0.00	0	525.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		284.00000	301,000	16.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		993.00000	946,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.20180	11.13510		15.67	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		10.00000	11,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,075.00000	9,009,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		28.00000	29,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,093.00000	7,027,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		62.00000	65,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,127.00000	5,063,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		132.00000	140,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,197.00000	3,138,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		334.00000	353,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,399.00000	1,351,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		594.00000	626,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		659.00000	624,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,129.00000	1,177,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		194.00000	175,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,974.00000	2,036,000	14.24	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		39.00000	34,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,949.00000	3,015,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	13,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		362.00000	382,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,277.00000	1,230,000	17.64	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		9,125.00000	9,058,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		27.00000	29,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,142.00000	7,077,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		61.00000	64,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,176.00000	5,112,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		129.00000	137,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,244.00000	3,185,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		325.00000	344,000	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,440.00000	1,392,000	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		576.00000	607,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		691.00000	655,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,095.00000	1,142,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		210.00000	190,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,927.00000	1,989,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		42.00000	37,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,900.00000	2,965,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	13,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		7.00000	7,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,822.00000	9,755,000	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	21,000	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,835.00000	7,769,000	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		48.00000	50,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,863.00000	5,798,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		100.00000	105,000	23.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,915.00000	3,853,000	23.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		231.00000	244,000	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,046.00000	1,992,000	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		383.00000	404,000	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,198.00000	1,152,000	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		699.00000	736,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		514.00000	484,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,320.00000	1,374,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		135.00000	122,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,214.00000	2,278,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		29.00000	26,000	15.06	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		9,722.00000	9,655,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		21.00000	22,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,736.00000	7,670,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		49.00000	52,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,764.00000	5,700,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		103.00000	109,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,818.00000	3,757,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		242.00000	255,000	19.49	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	13/12/2010	Foreign Exchange Future	12.85	Put		1,957.00000	1,903,000	19.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		405.00000	427,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,120.00000	1,075,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		747.00000	784,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		462.00000	432,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,401.00000	1,457,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		116.00000	105,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,311.00000	2,376,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		26.00000	24,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		11.00000	12,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,876.00000	8,810,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		30.00000	32,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,895.00000	6,830,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		66.00000	70,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,931.00000	4,868,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		143.00000	152,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,008.00000	2,950,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		372.00000	393,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,237.00000	1,191,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		677.00000	712,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		542.00000	510,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,280.00000	1,334,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		145.00000	132,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,165.00000	2,230,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		30.00000	28,000	14.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,147.00000	3,213,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	11,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		11.00000	11,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,976.00000	8,909,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		29.00000	31,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,994.00000	6,929,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		64.00000	68,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,029.00000	4,966,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		138.00000	146,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,103.00000	3,044,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		353.00000	372,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,318.00000	1,270,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		633.00000	668,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		598.00000	566,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,202.00000	1,254,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		167.00000	152,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,068.00000	2,132,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		33.00000	30,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,048.00000	3,114,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	12,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		9.00000	10,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,274.00000	9,208,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		25.00000	27,000	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,290.00000	7,225,000	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		57.00000	61,000	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		5,322.00000	5,259,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		122.00000	129,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,387.00000	3,327,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		301.00000	318,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,566.00000	1,516,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		526.00000	555,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		791.00000	753,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		997.00000	1,042,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		262.00000	240,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,791.00000	1,851,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		56.00000	49,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,752.00000	2,818,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		17.00000	16,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		8.00000	9,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,423.00000	9,357,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		24.00000	25,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,439.00000	7,373,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		54.00000	58,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,469.00000	5,406,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		115.00000	122,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,530.00000	3,470,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		279.00000	295,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,694.00000	1,643,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		481.00000	508,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		896.00000	856,000	16.48	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	13/12/2010	Foreign Exchange Future	10.55	Call		907.00000	949,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		322.00000	297,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,657.00000	1,716,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		72.00000	64,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,605.00000	2,670,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	18,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		12.00000	13,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,727.00000	8,661,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		32.00000	34,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,747.00000	6,682,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		70.00000	74,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,785.00000	4,722,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		153.00000	162,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,868.00000	2,810,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,295.00000	3,361,000	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		10.00000	9,000	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		12.00000	13,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,777.00000	8,711,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		32.00000	34,000	27.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,797.00000	6,732,000	27.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		69.00000	73,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,834.00000	4,771,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		150.00000	158,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,915.00000	2,856,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		394.00000	415,000	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,159.00000	1,113,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		723.00000	760,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		488.00000	458,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,360.00000	1,415,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		125.00000	113,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,263.00000	2,327,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		28.00000	25,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,246.00000	3,312,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		11.00000	10,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		12.00000	12,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,827.00000	8,760,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		31.00000	33,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,846.00000	6,781,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		68.00000	72,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,883.00000	4,820,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		146.00000	155,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,961.00000	2,903,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,196.00000	3,262,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	10,000	18.37	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			334.11500	333.47000			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			308.34600	307.74300			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			308.49200	307.89100			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.95870	6.95810		14.15	6,958,700.00	1,000	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	56.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,842.00000	7,841,000	56.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	50.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,842.00000	5,841,000	50.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	42.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,842.00000	3,841,000	42.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,842.00000	1,841,000	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,158.00000	1,159,000	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,158.00000	2,159,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,158.00000	3,159,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,158.00000	4,159,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	56.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,942.00000	7,941,000	56.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,942.00000	5,941,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	43.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,942.00000	3,941,000	43.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	35.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,942.00000	1,941,000	35.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,058.00000	1,059,000	24.45	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	24.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,058.00000	2,059,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,058.00000	3,059,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,058.00000	4,059,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	56.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		7,992.00000	7,991,000	56.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	50.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,992.00000	5,991,000	50.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	43.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,992.00000	3,991,000	43.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,992.00000	1,991,000	35.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,008.00000	1,009,000	24.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,008.00000	2,009,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,008.00000	3,009,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,008.00000	4,009,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	56.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,892.00000	7,891,000	56.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	50.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,892.00000	5,891,000	50.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	43.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,892.00000	3,891,000	43.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	34.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,892.00000	1,891,000	34.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,108.00000	1,109,000	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,108.00000	2,109,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,108.00000	3,109,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,108.00000	4,109,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	56.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,792.00000	7,791,000	56.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	49.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,792.00000	5,791,000	49.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	42.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,792.00000	3,791,000	42.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	33.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,792.00000	1,791,000	33.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,208.00000	1,209,000	23.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,208.00000	2,209,000	21.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,208.00000	3,209,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,208.00000	4,209,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	55.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,492.00000	7,491,000	55.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	48.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,492.00000	5,491,000	48.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	41.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,492.00000	3,491,000	41.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	30.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,492.00000	1,491,000	30.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,508.00000	1,509,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,508.00000	2,509,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,508.00000	3,509,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,508.00000	4,509,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	55.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,692.00000	7,691,000	55.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	49.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,692.00000	5,691,000	49.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,692.00000	3,691,000	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	32.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,692.00000	1,691,000	32.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,308.00000	1,309,000	23.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	23.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,308.00000	2,309,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,308.00000	3,309,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,308.00000	4,309,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	55.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,742.00000	7,741,000	55.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	49.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,742.00000	5,741,000	49.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	42.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,742.00000	3,741,000	42.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	33.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,742.00000	1,741,000	33.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,258.00000	1,259,000	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,258.00000	2,259,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,258.00000	3,259,000	21.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,258.00000	4,259,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,642.00000	7,641,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,642.00000	5,641,000	49.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	42.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,642.00000	3,641,000	42.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	31.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,642.00000	1,641,000	31.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,358.00000	1,359,000	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,358.00000	2,359,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,358.00000	3,359,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,358.00000	4,359,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	55.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,592.00000	7,591,000	55.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	49.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,592.00000	5,591,000	49.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	42.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,592.00000	3,591,000	42.01	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	8.55	Call		0.00000	0,000	31.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,592.00000	1,591,000	31.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,408.00000	1,409,000	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,408.00000	2,409,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,408.00000	3,409,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,408.00000	4,409,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	55.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,542.00000	7,541,000	55.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	49.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,542.00000	5,541,000	49.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	41.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,542.00000	3,541,000	41.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	30.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,542.00000	1,541,000	30.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,458.00000	1,459,000	23.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,458.00000	2,459,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,458.00000	3,459,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,458.00000	4,459,000	21.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.40	Call		0.00000	0,000	55.05	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.40	Put		7,442.00000	7,441,000	55.05	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.40	Call		0.00000	0,000	48.70	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.40	Put		5,442.00000	5,441,000	48.70	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.40	Call		0.00000	0,000	41.43	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.40	Put		3,442.00000	3,441,000	41.43	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.40	Call		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.40	Put		1,442.00000	1,441,000	29.82	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.40	Call		1,558.00000	1,559,000	22.64	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.40	Put		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.40	Call		2,558.00000	2,559,000	21.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.40	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.40	Call		3,558.00000	3,559,000	21.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.40	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.40	Call		4,558.00000	4,559,000	21.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.40	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Call		859.00000	859,000	23.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Put		1.00000	0,000	23.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.00	Call		958.00000	959,000	24.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.00	Put		0.00000	0,000	24.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.05	Call		909.00000	909,000	23.58	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.05	Put		1.00000	0,000	23.58	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.95	Call		93.00000	92,000	14.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.95	Put		85.00000	83,000	14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		158.00000	157,000	15.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		50.00000	48,000	15.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		237.00000	236,000	16.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		29.00000	27,000	16.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		417.00000	417,000	18.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		9.00000	8,000	18.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		513.00000	513,000	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		5.00000	4,000	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		611.00000	611,000	20.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		3.00000	2,000	20.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		710.00000	710,000	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		2.00000	1,000	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		809.00000	809,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		759.00000	760,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		44.00000	43,000	15.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		186.00000	184,000	15.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		73.00000	72,000	14.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		115.00000	113,000	14.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		124.00000	122,000	14.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		66.00000	63,000	14.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		196.00000	195,000	15.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		38.00000	36,000	15.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		280.00000	279,000	16.77	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		22.00000	20,000	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		370.00000	370,000	17.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		12.00000	11,000	17.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		465.00000	465,000	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		7.00000	6,000	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		562.00000	562,000	19.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		4.00000	3,000	19.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		660.00000	661,000	20.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	20.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		324.00000	324,000	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		16.00000	15,000	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	56.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,142.00000	8,141,000	56.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	51.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,142.00000	6,141,000	51.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	44.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,142.00000	4,141,000	44.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	36.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,142.00000	2,141,000	36.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,858.00000	1,859,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,858.00000	2,859,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,858.00000	3,859,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	21.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	56.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,092.00000	8,091,000	56.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,092.00000	6,091,000	50.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	43.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,092.00000	4,091,000	43.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	36.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,092.00000	2,091,000	36.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		57.00000	56,000	15.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		149.00000	147,000	15.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,908.00000	1,909,000	21.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,908.00000	2,909,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,908.00000	3,909,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	56.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,042.00000	8,041,000	56.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	50.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,042.00000	6,041,000	50.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	43.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,042.00000	4,041,000	43.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	35.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,042.00000	2,041,000	35.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,958.00000	1,959,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,958.00000	2,959,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,958.00000	3,959,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	56.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,192.00000	8,191,000	56.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	51.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,192.00000	6,191,000	51.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	44.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,192.00000	4,191,000	44.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	36.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,192.00000	2,191,000	36.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		34.00000	34,000	16.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		226.00000	225,000	16.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,808.00000	1,809,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,808.00000	2,809,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,808.00000	3,809,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	56.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,292.00000	8,291,000	56.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	51.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,292.00000	6,291,000	51.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,292.00000	4,291,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	36.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,292.00000	2,291,000	36.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		21.00000	20,000	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		313.00000	311,000	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,708.00000	1,709,000	22.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,708.00000	2,709,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,708.00000	3,709,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.01030	7.00620		15.26	0.00	0	247.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,594.00000	7,590,000	38.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,594.00000	5,590,000	32.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,595.00000	3,591,000	27.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		21.00000	20,000	22.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,615.00000	1,610,000	22.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		488.00000	491,000	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		82.00000	81,000	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,410.00000	1,413,000	18.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	3,000	18.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,406.00000	2,410,000	24.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	24.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,406.00000	3,410,000	23.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	23.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,406.00000	4,410,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,544.00000	7,540,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	32.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,544.00000	5,540,000	32.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		1.00000	1,000	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,545.00000	3,541,000	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		22.00000	22,000	22.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,566.00000	1,562,000	22.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		527.00000	529,000	15.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		71.00000	69,000	15.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,459.00000	1,463,000	18.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		3.00000	3,000	18.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,456.00000	2,460,000	24.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	24.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,456.00000	3,460,000	23.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	23.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,456.00000	4,460,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	38.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,494.00000	7,490,000	38.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,494.00000	5,490,000	32.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	27.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,495.00000	3,491,000	27.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		23.00000	23,000	22.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,517.00000	1,513,000	22.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		567.00000	569,000	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		61.00000	59,000	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,509.00000	1,513,000	19.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		3.00000	3,000	19.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,506.00000	2,510,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,506.00000	3,510,000	23.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	23.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,506.00000	4,510,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		416.00000	418,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		110.00000	108,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	39.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,844.00000	7,840,000	39.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	33.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,844.00000	5,840,000	33.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	1,000	27.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,845.00000	3,841,000	27.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		16.00000	15,000	23.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,860.00000	1,855,000	23.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		319.00000	321,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		163.00000	161,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,162.00000	1,166,000	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		6.00000	6,000	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,157.00000	2,161,000	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	1,000	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,156.00000	3,160,000	25.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	25.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,156.00000	4,160,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	39.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,744.00000	7,740,000	39.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	33.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,744.00000	5,740,000	33.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,745.00000	3,741,000	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		17.00000	17,000	23.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,761.00000	1,757,000	23.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		382.00000	384,000	15.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		126.00000	124,000	15.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,261.00000	1,265,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		5.00000	5,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,257.00000	2,261,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	1,000	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,256.00000	3,260,000	24.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	24.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,256.00000	4,260,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	39.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,894.00000	7,890,000	39.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,894.00000	5,890,000	33.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,895.00000	3,891,000	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		15.00000	15,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,909.00000	1,905,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		289.00000	291,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		183.00000	181,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,113.00000	1,116,000	16.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		7.00000	6,000	16.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,107.00000	2,111,000	23.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	1,000	23.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,106.00000	3,110,000	25.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,106.00000	4,110,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	39.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,794.00000	7,790,000	39.16	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,794.00000	5,790,000	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	27.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,795.00000	3,791,000	27.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		17.00000	16,000	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,811.00000	1,806,000	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		349.00000	351,000	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		143.00000	141,000	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,212.00000	1,215,000	17.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		6.00000	5,000	17.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,207.00000	2,211,000	23.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		1.00000	1,000	23.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,206.00000	3,210,000	25.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	25.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,206.00000	4,210,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	38.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,644.00000	7,640,000	38.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,644.00000	5,640,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		1.00000	1,000	27.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,645.00000	3,641,000	27.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		19.00000	19,000	23.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,663.00000	1,659,000	23.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		451.00000	453,000	15.44	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		95.00000	93,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,360.00000	1,364,000	18.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		4.00000	4,000	18.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,356.00000	2,360,000	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,356.00000	3,360,000	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,356.00000	4,360,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	39.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,144.00000	8,140,000	39.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	34.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,144.00000	6,140,000	34.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,145.00000	4,141,000	28.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		11.00000	10,000	24.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,155.00000	2,150,000	24.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		181.00000	183,000	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		325.00000	323,000	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		873.00000	876,000	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		17.00000	16,000	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,857.00000	1,861,000	21.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	1,000	21.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,856.00000	2,860,000	26.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.00	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 14/06/2010 Foreign Exchange Future	3.15	Call		3,856.00000	3,860,000	20.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	39.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,094.00000	8,090,000	39.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	34.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,094.00000	6,090,000	34.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	28.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,095.00000	4,091,000	28.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		12.00000	11,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,106.00000	2,101,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		198.00000	200,000	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		292.00000	290,000	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		920.00000	923,000	15.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		14.00000	13,000	15.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,907.00000	1,911,000	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	1,000	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,906.00000	2,910,000	26.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	26.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,906.00000	3,910,000	20.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	39.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,994.00000	7,990,000	39.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,994.00000	5,990,000	33.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	27.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		3,995.00000	3,991,000	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		14.00000	13,000	24.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,008.00000	2,003,000	24.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		236.00000	238,000	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		230.00000	228,000	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		1,015.00000	1,018,000	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		9.00000	8,000	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		2,007.00000	2,011,000	22.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		3,006.00000	3,010,000	26.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		4,006.00000	4,010,000	19.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	39.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,944.00000	7,940,000	39.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,944.00000	5,940,000	33.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,945.00000	3,941,000	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		14.00000	14,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		1,958.00000	1,954,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		262.00000	264,000	15.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		206.00000	204,000	15.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,064.00000	1,067,000	16.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		8.00000	7,000	16.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,057.00000	2,061,000	23.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,056.00000	3,060,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,056.00000	4,060,000	19.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	39.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,194.00000	8,190,000	39.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,194.00000	6,190,000	34.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	28.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,194.00000	4,190,000	28.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		10.00000	10,000	24.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,204.00000	2,200,000	24.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		166.00000	167,000	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		360.00000	357,000	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		827.00000	829,000	15.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		21.00000	19,000	15.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,808.00000	1,812,000	21.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	21.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,806.00000	2,810,000	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,806.00000	3,810,000	21.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,044.00000	8,040,000	39.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,044.00000	6,040,000	33.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	27.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,045.00000	4,041,000	27.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		13.00000	12,000	24.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,057.00000	2,052,000	24.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		216.00000	218,000	15.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		260.00000	258,000	15.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		967.00000	970,000	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		11.00000	10,000	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,957.00000	1,961,000	22.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	1,000	22.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,956.00000	2,960,000	26.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	26.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,956.00000	3,960,000	20.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	20.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	39.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,244.00000	8,240,000	39.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	34.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,244.00000	6,240,000	34.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	28.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,244.00000	4,240,000	28.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		9.00000	9,000	25.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,253.00000	2,249,000	25.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		152.00000	153,000	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		396.00000	393,000	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		781.00000	784,000	15.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		25.00000	24,000	15.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,758.00000	1,762,000	21.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	21.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,756.00000	2,760,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,756.00000	3,760,000	21.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	21.55	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			7.05810	7.05520		15.76	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		398.00000	401,000	15.50	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		250.00000	250,000	15.50	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			135.17300	134.76900			0.00	0	2.00
GOVI On	06/05/2010	GOVI			309.84700	309.25900		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		34,407.00000	37,058,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		39,817.00000	36,588,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			315.52000	314.92200		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		51,689.00000	54,495,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		58,469.00000	55,295,000	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			363.51700	363.52700			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			7.16000	7.17000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.07800	7.09200			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.03900	7.05300			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.03100	7.05100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			7.03600	7.05100			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			7.04400	7.05500			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.07200	7.08200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.17700	7.20900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.32900	7.38600			0.00	5,000	5,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.64000	7.70200			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.01900	8.09600			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			8.27900	8.35400			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			299.84500	299.17100		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.40100	7.43100		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		89.00000	127,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		153.00000	191,000		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		24.00000	63,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000		0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.28800	8.32100		4.50	0.00	0	6,743.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,468.00000	1,566,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		608.00000	547,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.34900	8.38300		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,512.00000	2,615,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		837.00000	783,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,791.00000	1,876,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,254.00000	1,182,000	4.50	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,339.00000	3,456,000	4.68	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		539.00000	499,000	4.68	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,827.00000	1,736,000	4.46	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,212.00000	1,278,000	4.46	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.38400	8.42100		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,200.00000	2,284,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,853.00000	1,774,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,315.00000	2,402,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,749.00000	1,674,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,088.00000	2,169,000	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		1,961.00000	1,879,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.11400	9.14600		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,418.00000	1,526,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		2,771.00000	2,584,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.16300	9.19600		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,452.00000	3,606,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,965.00000	2,819,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,540.00000	1,627,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,692.00000	5,479,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,261.00000	6,475,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,409.00000	1,323,000	11.23	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		7,883.00000	8,119,000	11.49	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		945.00000	882,000	11.49	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.19700	9.23000		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,271.00000	4,420,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,092.00000	3,945,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,492.00000	4,646,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,868.00000	3,726,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,056.00000	4,200,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,325.00000	4,173,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.30600	8.33800		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,127.00000	1,200,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		513.00000	464,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.36100	8.39600		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		2,623.00000	2,716,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		466.00000	432,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.38400	8.42100		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,526.00000	1,593,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,254.00000	1,194,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,618.00000	1,687,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,175.00000	1,117,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,438.00000	1,502,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,338.00000	1,275,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.85500	8.89800		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,400.00000	1,525,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		872.00000	773,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.91600	8.96000		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,628.00000	2,766,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,178.00000	1,093,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.95900	9.00600		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,895.00000	3,030,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,706.00000	1,610,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,035.00000	3,174,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,605.00000	1,513,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,759.00000	2,890,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,812.00000	1,712,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.89300	8.92500		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,468.00000	1,564,000	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		1,041.00000	954,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,478.00000	3,629,000	7.56	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		265.00000	233,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,843.00000	2,694,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		374.00000	408,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.95100	8.98400		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,792.00000	2,903,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,323.00000	1,249,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.99000	9.02400		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,225.00000	3,331,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,002.00000	1,922,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,378.00000	3,486,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,887.00000	1,810,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,076.00000	3,179,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,122.00000	2,039,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.36100	8.39400		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,342.00000	1,414,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		260.00000	231,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.43600	8.47100		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,931.00000	2,003,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		427.00000	398,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.46600	8.50500		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,317.00000	1,368,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,330.00000	1,276,000	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		1,384.00000	1,437,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,263.00000	1,211,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,252.00000	1,301,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,400.00000	1,344,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.07500	9.11700		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,730.00000	1,872,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		957.00000	853,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.13600	9.18000		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,054.00000	3,215,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,246.00000	1,155,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.17600	9.22100		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,777.00000	2,907,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,614.00000	2,491,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,918.00000	3,052,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,475.00000	2,356,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,640.00000	2,766,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,758.00000	2,631,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.10900	9.13000		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,726.00000	1,793,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,003.00000	942,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.16400	9.18600		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,187.00000	3,266,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,342.00000	1,290,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.20400	9.22600		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		2,871.00000	2,934,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,730.00000	2,664,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,017.00000	3,082,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,584.00000	2,520,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,729.00000	2,790,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,882.00000	2,814,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.07300	9.10400		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		257.00000	283,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,076.00000	4,867,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.11000	9.14200		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,413.00000	1,489,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,458.00000	4,293,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.13500	9.16800		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,021.00000	3,131,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,294.00000	4,157,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,185.00000	3,299,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		4,075.00000	3,942,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,862.00000	2,968,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,521.00000	4,380,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			306.05300	305.46600			0.00	0	100.00
<b>Total for Derivatives :</b>										<b>96,829,563.80</b>	<b>25,000</b>	<b>877,856.00</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			7.38000	7.41000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.23000	8.26000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.07000	9.10000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.25000	8.27500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.80000	8.84000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.84000	8.86500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.29000	8.32000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.02000	9.05500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.06000	9.08000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.04000	9.07000			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>96,829,563.80</b>	<b>25,000</b>	<b>877,856.00</b>