



# Daily MTM Report

Daily summary for: 21/01/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 15/03/2010 Foreign Exchange Future			7.56840	7.56090		17.60	112,776,728.40	14,901	269,161.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,939.00000	8,932,000	45.61	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	43.63	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,939.00000	6,932,000	43.63	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,689.00000	8,682,000	45.61	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	43.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,689.00000	6,682,000	43.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		46.00000	45,000	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		735.00000	727,000	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		393.00000	399,000	17.88	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		82.00000	81,000	17.88	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,313.00000	1,320,000	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		2.00000	2,000	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,311.00000	2,318,000	26.77	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	5.25	Put		0.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,311.00000	3,318,000	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,439.00000	8,432,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		594.00000	601,000	18.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		33.00000	33,000	18.11	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,562.00000	1,569,000	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,561.00000	2,568,000	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,561.00000	3,568,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,489.00000	8,482,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,489.00000	6,482,000	42.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,511.00000	3,518,000	24.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,589.00000	8,582,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,589.00000	4,582,000	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		470.00000	476,000	17.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		59.00000	58,000	17.97	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	6.15	Call		1,412.00000	1,419,000	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,411.00000	3,418,000	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,889.00000	8,882,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,889.00000	6,882,000	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,089.00000	9,082,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,089.00000	7,082,000	43.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		21.00000	19,000	22.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,110.00000	1,101,000	22.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,911.00000	1,919,000	25.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,911.00000	2,918,000	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,039.00000	9,032,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,039.00000	7,032,000	43.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,989.00000	8,982,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,989.00000	6,982,000	43.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,789.00000	8,782,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,789.00000	6,782,000	43.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,839.00000	8,832,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,839.00000	6,832,000	43.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,739.00000	8,732,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,739.00000	6,732,000	43.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,263.00000	1,270,000	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,261.00000	2,268,000	26.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	26.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,261.00000	3,268,000	26.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,639.00000	8,632,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,639.00000	6,632,000	43.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,539.00000	8,532,000	45.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,539.00000	6,532,000	42.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,039.00000	5,032,000	37.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,461.00000	3,468,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		51.00000	50,000	20.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		690.00000	682,000	20.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		431.00000	437,000	17.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		70.00000	69,000	17.92	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,362.00000	1,370,000	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	2,000	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,361.00000	2,368,000	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,361.00000	3,368,000	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		37.00000	36,000	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		826.00000	818,000	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		323.00000	329,000	17.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		112.00000	111,000	17.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,213.00000	1,220,000	20.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	20.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,211.00000	2,218,000	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,211.00000	3,218,000	27.11	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	4.35	Put		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		966.00000	973,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		5.00000	5,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,961.00000	1,969,000	25.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	25.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,961.00000	2,968,000	28.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		261.00000	267,000	17.69	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		150.00000	149,000	17.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,114.00000	1,121,000	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		3.00000	3,000	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,111.00000	2,118,000	26.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,111.00000	3,118,000	27.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		34.00000	32,000	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		873.00000	864,000	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		291.00000	297,000	17.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		130.00000	129,000	17.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,161.00000	2,168,000	26.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,161.00000	3,168,000	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,064.00000	1,072,000	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		3.00000	4,000	18.89	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	5.50	Call		2,061.00000	2,069,000	26.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,061.00000	3,068,000	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,489.00000	5,482,000	39.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,015.00000	1,022,000	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		4.00000	4,000	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,011.00000	2,019,000	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,011.00000	3,018,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,639.00000	4,632,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		19.00000	17,000	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,158.00000	1,149,000	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		149.00000	153,000	18.31	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		288.00000	285,000	18.31	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		870.00000	877,000	18.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		9.00000	9,000	18.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,861.00000	1,869,000	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,861.00000	2,868,000	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		134.00000	137,000	18.55	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		323.00000	319,000	18.55	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		822.00000	829,000	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		11.00000	11,000	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,811.00000	1,819,000	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,811.00000	2,818,000	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		10.00000	9,000	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,499.00000	1,491,000	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		552.00000	558,000	18.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		41.00000	40,000	18.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,512.00000	1,519,000	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,511.00000	2,518,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		108.00000	110,000	19.02	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		397.00000	392,000	19.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		729.00000	735,000	18.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		18.00000	17,000	18.25	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,711.00000	1,719,000	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,711.00000	2,718,000	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		13.00000	11,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,352.00000	1,343,000	23.99	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	6.90	Call		683.00000	690,000	18.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		22.00000	22,000	18.20	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,662.00000	1,669,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		638.00000	645,000	18.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		27.00000	27,000	18.15	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,612.00000	1,619,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,611.00000	2,618,000	27.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	39.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,539.00000	5,532,000	39.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,539.00000	4,532,000	34.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		510.00000	516,000	18.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		49.00000	48,000	18.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,462.00000	1,469,000	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,461.00000	2,468,000	27.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,439.00000	4,432,000	34.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		357.00000	363,000	17.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		96.00000	95,000	17.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.32	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	15.40	Put		7,839.00000	7,832,000	45.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,163.00000	1,171,000	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		2.00000	3,000	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,661.00000	2,668,000	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,161.00000	4,168,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,089.00000	8,082,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	37.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,089.00000	5,082,000	37.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		918.00000	925,000	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		7.00000	7,000	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,411.00000	2,418,000	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,911.00000	3,918,000	21.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		232.00000	238,000	17.64	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		171.00000	170,000	17.64	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		9.00000	7,000	25.18	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,598.00000	1,589,000	25.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,689.00000	4,682,000	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		206.00000	212,000	17.60	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		195.00000	194,000	17.60	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	7.60	Call		185.00000	190,000	17.84	1,900.00	10	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		224.00000	222,000	17.84	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		5.00000	4,000	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,994.00000	1,986,000	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		6.00000	4,000	26.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,895.00000	1,886,000	26.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		166.00000	171,000	18.07	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		255.00000	253,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		97.00000	98,000	19.26	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		436.00000	430,000	19.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,889.00000	4,882,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		70.00000	70,000	19.97	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		559.00000	552,000	19.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,139.00000	5,132,000	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		41.00000	40,000	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		780.00000	772,000	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,789.00000	4,782,000	36.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		4.00000	3,000	27.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,093.00000	2,085,000	27.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		87.00000	88,000	19.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		476.00000	470,000	19.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,839.00000	4,832,000	36.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		78.00000	78,000	19.73	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		517.00000	510,000	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		56.00000	56,000	20.44	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		645.00000	638,000	20.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,939.00000	4,932,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,540.00000	2,533,000	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2.00000	1,000	28.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,441.00000	2,433,000	28.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2.00000	2,000	27.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,341.00000	2,334,000	27.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		63.00000	63,000	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		602.00000	595,000	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,339.00000	5,332,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,640.00000	2,633,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		28.00000	26,000	22.10	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		967.00000	958,000	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,289.00000	5,282,000	38.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		30.00000	29,000	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		919.00000	911,000	21.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,389.00000	5,382,000	38.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		25.00000	23,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,014.00000	1,005,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	39.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,439.00000	5,432,000	39.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,840.00000	2,833,000	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,740.00000	2,733,000	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		23.00000	21,000	22.57	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,062.00000	1,053,000	22.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	39.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,589.00000	5,582,000	39.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		17.00000	15,000	23.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,206.00000	1,197,000	23.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	42.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,089.00000	6,082,000	42.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		11.00000	9,000	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,450.00000	1,441,000	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,689.00000	5,682,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,000	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,990.00000	2,982,000	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		14.00000	13,000	23.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,303.00000	1,295,000	23.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,039.00000	6,032,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,789.00000	5,782,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,089.00000	3,082,000	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		12.00000	10,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,401.00000	1,392,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	40.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,639.00000	5,632,000	40.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	29.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,940.00000	2,933,000	29.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		16.00000	14,000	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,255.00000	1,246,000	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	41.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,939.00000	5,932,000	41.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		7.00000	6,000	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,746.00000	1,738,000	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		6.00000	5,000	26.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,845.00000	1,837,000	26.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,239.00000	6,232,000	42.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		4.00000	3,000	27.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,043.00000	2,035,000	27.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,439.00000	6,432,000	42.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,339.00000	4,332,000	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		3.00000	2,000	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,242.00000	2,234,000	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,589.00000	6,582,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,489.00000	4,482,000	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,389.00000	4,382,000	34.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,339.00000	6,332,000	42.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,239.00000	4,232,000	33.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,139.00000	4,132,000	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		4.00000	3,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,143.00000	2,135,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,389.00000	6,382,000	42.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,289.00000	4,282,000	33.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	33.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,189.00000	4,182,000	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,089.00000	4,082,000	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,989.00000	3,982,000	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,739.00000	5,732,000	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,040.00000	3,032,000	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		9.00000	8,000	24.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,548.00000	1,540,000	24.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	41.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,839.00000	5,832,000	41.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,339.00000	3,332,000	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,239.00000	3,232,000	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,139.00000	3,132,000	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		8.00000	7,000	25.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,647.00000	1,639,000	25.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,889.00000	5,882,000	41.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,189.00000	3,182,000	30.15	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		7.00000	6,000	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,696.00000	1,688,000	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	41.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,989.00000	5,982,000	41.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,889.00000	3,882,000	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,789.00000	3,782,000	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,689.00000	3,682,000	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,589.00000	3,582,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.91	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,489.00000	3,482,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,389.00000	3,382,000	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,289.00000	3,282,000	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		6.00000	5,000	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,795.00000	1,787,000	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,139.00000	6,132,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,039.00000	4,032,000	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,939.00000	3,932,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,839.00000	3,832,000	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,739.00000	3,732,000	31.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,639.00000	3,632,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,539.00000	3,532,000	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		5.00000	4,000	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,944.00000	1,936,000	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,989.00000	4,982,000	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,890.00000	2,883,000	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,790.00000	2,783,000	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,690.00000	2,683,000	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,590.00000	2,583,000	28.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2.00000	1,000	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,491.00000	2,483,000	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2.00000	2,000	28.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,391.00000	2,384,000	28.10	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	9.75	Call		3.00000	2,000	27.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,192.00000	2,184,000	27.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.81	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,739.00000	4,732,000	35.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		3.00000	2,000	27.84	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,292.00000	2,284,000	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,879.00000	3,872,000	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,439.00000	3,432,000	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,039.00000	8,032,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,961.00000	3,968,000	21.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,989.00000	7,982,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,011.00000	4,018,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,139.00000	8,132,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,861.00000	3,868,000	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,239.00000	8,232,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		120.00000	123,000	18.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		359.00000	355,000	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		775.00000	782,000	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		14.00000	14,000	18.29	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,761.00000	1,769,000	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,761.00000	2,768,000	27.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,761.00000	3,768,000	22.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,289.00000	8,282,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,289.00000	6,282,000	42.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,711.00000	3,718,000	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,339.00000	8,332,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,661.00000	3,668,000	23.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,889.00000	7,882,000	45.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,111.00000	4,118,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,939.00000	7,932,000	45.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,061.00000	4,068,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,189.00000	8,182,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,189.00000	6,182,000	42.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,811.00000	3,818,000	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,389.00000	8,382,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,611.00000	3,618,000	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.70130	7.69370		18.23	1,501,753.50	195	39,181.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		161.00000	161,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		867.00000	860,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,456.00000	8,449,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,456.00000	6,449,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,544.00000	3,551,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,506.00000	8,499,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,506.00000	6,499,000	30.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,494.00000	3,501,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,606.00000	8,599,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,906.00000	8,899,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,106.00000	9,099,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,106.00000	7,099,000	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		20.00000	17,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,126.00000	3,116,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,056.00000	9,049,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,056.00000	7,049,000	31.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		21.00000	18,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,077.00000	3,067,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,949.00000	1,956,000	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		5.00000	5,000	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,944.00000	2,952,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,006.00000	8,999,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,006.00000	6,999,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,806.00000	8,799,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,856.00000	8,849,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,756.00000	8,749,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,756.00000	6,749,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		476.00000	479,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		232.00000	228,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,265.00000	1,271,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		21.00000	20,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,246.00000	2,254,000	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	3,000	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,244.00000	3,252,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,656.00000	8,649,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,656.00000	6,649,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,361.00000	1,367,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		17.00000	16,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,346.00000	2,353,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	23.46	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	4.35	Call		3,344.00000	3,351,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,556.00000	8,549,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		599.00000	602,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		155.00000	151,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,458.00000	1,464,000	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		14.00000	13,000	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,444.00000	3,451,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,606.00000	6,599,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,108.00000	5,101,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		179.00000	179,000	20.52	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		785.00000	778,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		566.00000	570,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		172.00000	169,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,409.00000	1,416,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		15.00000	15,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,396.00000	2,403,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,394.00000	3,401,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		153.00000	152,000	21.09	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		909.00000	901,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		114.00000	112,000	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,170.00000	1,161,000	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,906.00000	6,899,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,856.00000	6,849,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		12.00000	9,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,868.00000	3,858,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,806.00000	6,799,000	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		119.00000	118,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,125.00000	1,117,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,029.00000	1,034,000	16.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		35.00000	33,000	16.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,998.00000	2,005,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		4.00000	4,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,994.00000	3,002,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		145.00000	145,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		951.00000	944,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		448.00000	451,000	17.93	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		254.00000	250,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,197.00000	2,204,000	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	22.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,194.00000	3,202,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	1,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,358.00000	5,350,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		7.00000	5,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,363.00000	4,354,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		17.00000	14,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,373.00000	3,363,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		138.00000	137,000	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		994.00000	986,000	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		421.00000	425,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		277.00000	274,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,170.00000	1,175,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		26.00000	24,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,147.00000	2,154,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		3.00000	3,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,144.00000	3,152,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	1,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,408.00000	5,400,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		6.00000	5,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,412.00000	4,404,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		16.00000	13,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,422.00000	3,412,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		131.00000	130,000	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	8.60	Put		1,037.00000	1,029,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,122.00000	1,128,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		28.00000	27,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,097.00000	2,105,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		3.00000	4,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,094.00000	3,102,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,457.00000	5,450,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		16.00000	13,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,472.00000	3,462,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		125.00000	124,000	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,081.00000	1,073,000	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,075.00000	1,081,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		31.00000	30,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,048.00000	2,055,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		4.00000	4,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,044.00000	3,052,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,607.00000	5,600,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		5.00000	4,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,611.00000	4,603,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		14.00000	11,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,620.00000	3,610,000	29.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		108.00000	107,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,214.00000	1,206,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		311.00000	314,000	18.61	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		417.00000	413,000	18.61	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		942.00000	947,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		48.00000	46,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,899.00000	1,906,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		5.00000	5,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,894.00000	2,902,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		294.00000	297,000	18.80	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		450.00000	446,000	18.80	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		900.00000	904,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		56.00000	53,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,850.00000	1,857,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,845.00000	2,852,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,707.00000	5,700,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		13.00000	11,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,719.00000	3,710,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		99.00000	97,000	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,305.00000	1,296,000	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		278.00000	280,000	18.99	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		484.00000	479,000	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		859.00000	863,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		65.00000	62,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,800.00000	1,807,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		6.00000	6,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,795.00000	2,802,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,807.00000	5,800,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		12.00000	10,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,818.00000	3,809,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,007.00000	6,000,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		3.00000	2,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,009.00000	5,001,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		11.00000	8,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,017.00000	4,007,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		22.00000	19,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,028.00000	3,018,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,957.00000	5,950,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	2,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,959.00000	4,951,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		11.00000	9,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,967.00000	3,958,000	29.96	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	7.15	Call		668.00000	671,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		124.00000	120,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,555.00000	1,562,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		11.00000	11,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,545.00000	2,553,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	2,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,907.00000	5,900,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		11.00000	9,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,917.00000	3,908,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		24.00000	21,000	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,930.00000	2,920,000	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		83.00000	80,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,489.00000	1,479,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		222.00000	223,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		628.00000	622,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		704.00000	707,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		110.00000	106,000	17.34	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,604.00000	1,611,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		10.00000	10,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,595.00000	2,603,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	2,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,757.00000	5,750,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		13.00000	10,000	29.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,769.00000	3,759,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		263.00000	265,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		519.00000	514,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		818.00000	823,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		74.00000	72,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,751.00000	1,758,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		7.00000	7,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,745.00000	2,752,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,657.00000	5,650,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		5.00000	4,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,661.00000	4,653,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		13.00000	11,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,669.00000	3,660,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		94.00000	92,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,350.00000	1,341,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		103.00000	102,000	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,259.00000	1,251,000	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	2,000	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,308.00000	5,301,000	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		7.00000	6,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,313.00000	4,305,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		90.00000	88,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,396.00000	1,387,000	23.19	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	7.00	Call		779.00000	783,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		85.00000	82,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,702.00000	1,709,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		8.00000	8,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,507.00000	5,500,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		15.00000	12,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,521.00000	3,511,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		76.00000	74,000	23.96	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,582.00000	1,573,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		633.00000	636,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		139.00000	135,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,506.00000	1,513,000	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		12.00000	12,000	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,495.00000	2,503,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	2,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		9.00000	7,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,165.00000	4,156,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		73.00000	70,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,629.00000	1,619,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		86.00000	84,000	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,442.00000	1,433,000	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		535.00000	538,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		191.00000	187,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.88	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,806.00000	7,799,000	32.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,307.00000	6,299,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		4.00000	3,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,810.00000	4,802,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		17.00000	15,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,323.00000	3,314,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,217.00000	1,223,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		23.00000	22,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,695.00000	2,702,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,194.00000	4,201,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,056.00000	8,049,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,556.00000	6,549,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		14.00000	12,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,570.00000	3,561,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		189.00000	189,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		745.00000	738,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		985.00000	990,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		41.00000	39,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,446.00000	2,453,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	24.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,944.00000	3,951,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		70.00000	68,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,676.00000	1,667,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		396.00000	399,000	18.08	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		302.00000	298,000	18.08	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		5.00000	4,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,561.00000	4,553,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		8.00000	6,000	30.06	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,214.00000	4,205,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		79.00000	77,000	23.76	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,535.00000	1,526,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		67.00000	65,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,723.00000	1,714,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		372.00000	375,000	18.16	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		328.00000	324,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		6.00000	4,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,512.00000	4,503,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		56.00000	53,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,962.00000	1,952,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		60.00000	57,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,866.00000	1,856,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		348.00000	352,000	18.23	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		354.00000	351,000	18.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		54.00000	51,000	25.67	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	9.65	Put		2,010.00000	2,000,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		58.00000	55,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,914.00000	1,904,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		62.00000	60,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,818.00000	1,809,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		329.00000	333,000	18.42	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		385.00000	382,000	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	3,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,859.00000	4,852,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		210.00000	211,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		666.00000	660,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		3.00000	2,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,059.00000	5,051,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		23.00000	20,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,979.00000	2,969,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		25.00000	22,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,881.00000	2,871,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		27.00000	24,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,783.00000	2,773,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		170.00000	170,000	20.71	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		826.00000	819,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	3,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,909.00000	4,902,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		26.00000	23,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,832.00000	2,822,000	27.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		28.00000	25,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,734.00000	2,724,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		199.00000	200,000	20.14	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		705.00000	699,000	20.14	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		4.00000	3,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,760.00000	4,752,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		29.00000	26,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,685.00000	2,675,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		32.00000	29,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,588.00000	2,578,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		34.00000	31,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,490.00000	2,480,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		38.00000	35,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,394.00000	2,384,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		41.00000	38,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,297.00000	2,287,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		45.00000	42,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,201.00000	2,191,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		49.00000	47,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,105.00000	2,096,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		235.00000	236,000	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		591.00000	585,000	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		6.00000	5,000	30.04	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,462.00000	4,454,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		65.00000	62,000	24.72	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		1,771.00000	1,761,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		4.00000	3,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,710.00000	4,702,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		30.00000	27,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,636.00000	2,626,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		33.00000	30,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,539.00000	2,529,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		36.00000	33,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,442.00000	2,432,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		43.00000	40,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,249.00000	2,239,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		47.00000	44,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,153.00000	2,143,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		52.00000	49,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,058.00000	2,048,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		248.00000	250,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		554.00000	549,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		39.00000	36,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,345.00000	2,335,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,006.00000	7,999,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,994.00000	4,001,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,057.00000	6,050,000	30.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		10.00000	8,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,066.00000	4,057,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,106.00000	8,099,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,107.00000	6,100,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		9.00000	7,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,115.00000	4,106,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,894.00000	3,901,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,256.00000	8,249,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,257.00000	6,249,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		8.00000	6,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,264.00000	4,255,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,744.00000	3,751,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,156.00000	8,149,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,157.00000	6,150,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,844.00000	3,851,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,806.00000	9,799,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,206.00000	8,199,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,207.00000	6,200,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,794.00000	3,801,000	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,306.00000	8,299,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,694.00000	3,701,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,356.00000	8,349,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,357.00000	6,349,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		741.00000	745,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		97.00000	94,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,653.00000	1,660,000	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		9.00000	9,000	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,645.00000	2,652,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,644.00000	3,651,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,906.00000	7,899,000	33.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,094.00000	4,101,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,956.00000	7,949,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,044.00000	4,051,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,406.00000	8,399,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,406.00000	6,399,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,594.00000	3,601,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.83390	7.82650		18.64	195,847.50	25	6,213.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,025.00000	8,017,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		15.00000	13,000	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,039.00000	6,029,000	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		40.00000	37,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,064.00000	4,053,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		112.00000	110,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,136.00000	2,126,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,064.00000	1,068,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		88.00000	84,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,988.00000	1,994,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		12.00000	10,000	18.86	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	4.85	Call		2,979.00000	2,986,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		3.00000	2,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,977.00000	3,984,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,975.00000	7,967,000	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		16.00000	13,000	32.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,990.00000	5,979,000	32.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		41.00000	38,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,015.00000	4,004,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		115.00000	113,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,089.00000	2,079,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		475.00000	481,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		449.00000	447,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,104.00000	1,111,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		78.00000	77,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,037.00000	2,044,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		11.00000	10,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,029.00000	3,036,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		3.00000	2,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,027.00000	4,034,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		455.00000	459,000	18.64	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		479.00000	475,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,075.00000	8,067,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		14.00000	12,000	32.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,088.00000	6,078,000	32.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		39.00000	36,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,113.00000	4,102,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		108.00000	106,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,182.00000	2,172,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		436.00000	440,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		510.00000	506,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,024.00000	1,028,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		98.00000	94,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,939.00000	1,946,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		13.00000	12,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,929.00000	2,937,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		3.00000	3,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,927.00000	3,934,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,125.00000	8,117,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		13.00000	12,000	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,137.00000	6,128,000	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		38.00000	35,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,162.00000	4,151,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		105.00000	103,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,229.00000	2,219,000	25.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		419.00000	422,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		543.00000	538,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		986.00000	990,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		110.00000	106,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,891.00000	1,897,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		15.00000	13,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,880.00000	2,887,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		4.00000	3,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,877.00000	3,884,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,225.00000	8,217,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		12.00000	10,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,236.00000	6,226,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		36.00000	33,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,260.00000	4,249,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		98.00000	96,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,322.00000	2,312,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		386.00000	389,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		610.00000	605,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		911.00000	915,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		135.00000	131,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,794.00000	1,801,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		18.00000	17,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,780.00000	2,787,000	23.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		4.00000	3,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,777.00000	3,785,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,275.00000	8,267,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		11.00000	10,000	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,285.00000	6,276,000	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		35.00000	32,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,309.00000	4,298,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		95.00000	93,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,369.00000	2,359,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		370.00000	373,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		644.00000	639,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		876.00000	880,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		150.00000	146,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,746.00000	1,753,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		20.00000	19,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,730.00000	2,738,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		4.00000	4,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,727.00000	3,735,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,325.00000	8,317,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		11.00000	9,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,335.00000	6,325,000	31.83	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	13/09/2010	Foreign Exchange Future	12.15	Call		34.00000	31,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,358.00000	4,347,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		93.00000	90,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,417.00000	2,406,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		355.00000	358,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		679.00000	674,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		841.00000	845,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		165.00000	161,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,699.00000	1,705,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		23.00000	21,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,681.00000	2,688,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		5.00000	4,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,677.00000	3,685,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,475.00000	8,467,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		9.00000	8,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,483.00000	6,474,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		31.00000	29,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,505.00000	4,495,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		85.00000	82,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,559.00000	2,548,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		742.00000	746,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		216.00000	212,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,557.00000	1,563,000	17.97	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	13/09/2010	Foreign Exchange Future	6.30	Put		31.00000	29,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,532.00000	2,539,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		6.00000	5,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,528.00000	3,535,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,425.00000	8,417,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		9.00000	8,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,433.00000	6,424,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		32.00000	29,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,456.00000	4,445,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		87.00000	85,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,511.00000	2,501,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		328.00000	330,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		752.00000	746,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		774.00000	778,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		198.00000	194,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,604.00000	1,610,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		28.00000	26,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,581.00000	2,588,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		5.00000	4,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,578.00000	3,585,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	1,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,575.00000	8,567,000	29.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		8.00000	7,000	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,582.00000	6,573,000	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		30.00000	27,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,604.00000	4,593,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		80.00000	78,000	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,654.00000	2,644,000	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		291.00000	293,000	20.36	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		865.00000	859,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		681.00000	686,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		255.00000	252,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,463.00000	1,469,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		37.00000	35,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,432.00000	2,440,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		6.00000	6,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,428.00000	3,435,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		315.00000	317,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		789.00000	783,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,875.00000	7,867,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		16.00000	14,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,890.00000	5,880,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		42.00000	40,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,916.00000	3,906,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		122.00000	119,000	24.44	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	13/09/2010	Foreign Exchange Future	9.70	Put		1,996.00000	1,985,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		521.00000	526,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		395.00000	392,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,191.00000	1,198,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		65.00000	64,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,135.00000	2,142,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		9.00000	8,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,129.00000	3,136,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		3.00000	2,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,127.00000	4,134,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,925.00000	7,917,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		16.00000	13,000	32.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,940.00000	5,929,000	32.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		42.00000	39,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,966.00000	3,955,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		118.00000	116,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,042.00000	2,032,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		497.00000	503,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		421.00000	419,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,147.00000	1,154,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		71.00000	70,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,086.00000	2,093,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		10.00000	9,000	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	13/09/2010	Foreign Exchange Future	4.75	Call		3,079.00000	3,086,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		3.00000	2,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,077.00000	4,084,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,175.00000	8,167,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		13.00000	11,000	32.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,187.00000	6,177,000	32.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		37.00000	34,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,211.00000	4,200,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		101.00000	99,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,275.00000	2,265,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		402.00000	405,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		576.00000	571,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		948.00000	952,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		122.00000	118,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,842.00000	1,849,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		16.00000	15,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,830.00000	2,837,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		4.00000	3,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,827.00000	3,835,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,375.00000	8,367,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		10.00000	9,000	31.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,384.00000	6,375,000	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		33.00000	30,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,407.00000	4,396,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		90.00000	88,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,464.00000	2,454,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		341.00000	344,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		715.00000	710,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		807.00000	811,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		181.00000	177,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,651.00000	1,657,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		25.00000	23,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,631.00000	2,638,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		5.00000	4,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,627.00000	3,635,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,525.00000	8,517,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		8.00000	8,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,532.00000	6,524,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		30.00000	28,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,554.00000	4,544,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		82.00000	80,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,606.00000	2,596,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		303.00000	305,000	20.20	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		827.00000	821,000	20.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		711.00000	715,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		235.00000	231,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,510.00000	1,516,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		34.00000	32,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,482.00000	2,489,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		6.00000	5,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,478.00000	3,485,000	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	1,000	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		154.00000	153,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,628.00000	1,619,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		170.00000	169,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,494.00000	1,485,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		984.00000	976,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		260.00000	260,000	20.83	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,106.00000	1,098,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		232.00000	232,000	21.30	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.96730	7.96020		18.78	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		20.00000	18,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,010.00000	8,001,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		39.00000	37,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,029.00000	6,020,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		78.00000	76,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,068.00000	4,059,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		179.00000	178,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,169.00000	2,161,000	24.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		566.00000	572,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		556.00000	555,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,141.00000	1,148,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		131.00000	131,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,029.00000	2,036,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		19.00000	19,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,017.00000	3,024,000	22.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		7.00000	7,000	22.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,012.00000	4,019,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	2,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		382.00000	385,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		972.00000	968,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		19.00000	18,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,059.00000	8,051,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		38.00000	36,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,078.00000	6,069,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		76.00000	74,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,116.00000	4,107,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		174.00000	174,000	24.31	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,214.00000	2,207,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,105.00000	1,111,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		145.00000	144,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,982.00000	1,988,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		22.00000	21,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,967.00000	2,974,000	22.54	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	13/12/2010	Foreign Exchange Future	5.00	Put		7.00000	7,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,962.00000	3,969,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	2,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		19.00000	17,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,109.00000	8,100,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		37.00000	36,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,127.00000	6,119,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		75.00000	73,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,165.00000	4,156,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		170.00000	169,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,260.00000	2,252,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		529.00000	534,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		619.00000	617,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,069.00000	1,075,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		159.00000	158,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,934.00000	1,940,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		24.00000	23,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,918.00000	2,924,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		8.00000	7,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,912.00000	3,919,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	2,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		18.00000	17,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,158.00000	8,150,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		37.00000	35,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,177.00000	6,168,000	31.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		73.00000	71,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,213.00000	4,204,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		166.00000	165,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,306.00000	2,298,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		511.00000	517,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		651.00000	650,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,034.00000	1,040,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		174.00000	173,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,887.00000	1,893,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		27.00000	26,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,868.00000	2,875,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		8.00000	8,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,862.00000	3,869,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	2,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		547.00000	553,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		587.00000	586,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		18.00000	17,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,208.00000	8,200,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		36.00000	34,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,226.00000	6,217,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		72.00000	70,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,262.00000	4,253,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		162.00000	161,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,352.00000	2,344,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		495.00000	500,000	19.33	0.00	0	4,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		685.00000	683,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		999.00000	1,006,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		189.00000	189,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,840.00000	1,846,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		30.00000	29,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,818.00000	2,825,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		8.00000	8,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,812.00000	3,819,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	2,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		18.00000	16,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,258.00000	8,249,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		35.00000	34,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,275.00000	6,267,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		70.00000	69,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,310.00000	4,302,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		158.00000	157,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,398.00000	2,390,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		479.00000	483,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		719.00000	716,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		966.00000	972,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		206.00000	205,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,794.00000	1,800,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		34.00000	33,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,769.00000	2,776,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		9.00000	9,000	21.50	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	4.20	Call		3,762.00000	3,769,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		17.00000	16,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,307.00000	8,299,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		35.00000	33,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,325.00000	6,316,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		69.00000	67,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,359.00000	4,350,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		154.00000	153,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,444.00000	2,436,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		463.00000	467,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		753.00000	750,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		933.00000	940,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		223.00000	223,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,747.00000	1,753,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		37.00000	36,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,719.00000	2,726,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		9.00000	9,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,713.00000	3,720,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	3,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		15.00000	14,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,505.00000	8,497,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		32.00000	31,000	32.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,522.00000	6,514,000	32.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		64.00000	62,000	29.32	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	13/12/2010	Foreign Exchange Future	12.45	Put		4,554.00000	4,545,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		140.00000	139,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,630.00000	2,622,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		407.00000	410,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		897.00000	893,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		812.00000	818,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		302.00000	301,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,565.00000	1,571,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		55.00000	54,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,522.00000	2,528,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		12.00000	11,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,513.00000	3,520,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	3,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		16.00000	14,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,456.00000	8,447,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		33.00000	31,000	32.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,473.00000	6,464,000	32.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		65.00000	63,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,505.00000	4,496,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		143.00000	142,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,583.00000	2,575,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		420.00000	424,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		860.00000	857,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		841.00000	847,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		281.00000	280,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,610.00000	1,616,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		50.00000	49,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,571.00000	2,578,000	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		11.00000	11,000	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,563.00000	3,570,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	3,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		370.00000	373,000	20.55	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,010.00000	1,006,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		15.00000	14,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,555.00000	8,547,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		32.00000	30,000	32.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,572.00000	6,563,000	32.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		63.00000	61,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,603.00000	4,594,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		137.00000	136,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,677.00000	2,669,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		394.00000	397,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		934.00000	930,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		784.00000	790,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		324.00000	323,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,521.00000	1,527,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		61.00000	60,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,472.00000	2,479,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		12.00000	12,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,464.00000	3,471,000	24.75	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	4.50	Put		4.00000	4,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		448.00000	452,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		788.00000	785,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		21.00000	19,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,911.00000	7,902,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		40.00000	38,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,930.00000	5,921,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		80.00000	79,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,970.00000	3,962,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		187.00000	187,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,077.00000	2,070,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		609.00000	615,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		499.00000	498,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,222.00000	1,229,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		112.00000	112,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,128.00000	2,134,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		18.00000	17,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,116.00000	3,123,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		6.00000	6,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,111.00000	4,118,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		20.00000	19,000	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,960.00000	7,952,000	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		39.00000	38,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,979.00000	5,971,000	31.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		79.00000	77,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,019.00000	4,010,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		183.00000	183,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,123.00000	2,116,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		587.00000	593,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		527.00000	526,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,181.00000	1,188,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		121.00000	121,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,078.00000	2,085,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		18.00000	18,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,066.00000	3,073,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		6.00000	6,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,061.00000	4,068,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		17.00000	15,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,357.00000	8,348,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		34.00000	32,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,374.00000	6,365,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		68.00000	66,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,408.00000	4,399,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		150.00000	149,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,490.00000	2,482,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		902.00000	908,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		242.00000	241,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,701.00000	1,707,000	17.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		41.00000	40,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,670.00000	2,677,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		10.00000	10,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,663.00000	3,670,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		3.00000	3,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		16.00000	15,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,406.00000	8,398,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		33.00000	32,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,423.00000	6,415,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		66.00000	65,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,456.00000	4,448,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		147.00000	146,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,537.00000	2,529,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		434.00000	438,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		824.00000	821,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		871.00000	877,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		261.00000	260,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,656.00000	1,662,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		46.00000	45,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,620.00000	2,627,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		10.00000	10,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,613.00000	3,620,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		3.00000	3,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		26.00000	25,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,116.00000	7,108,000	32.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		51.00000	50,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,141.00000	5,133,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		108.00000	106,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,198.00000	3,189,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		283.00000	285,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,373.00000	1,368,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,910.00000	4,917,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,415.00000	1,410,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		275.00000	277,000	21.90	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.27190	12.32040		15.08	6,749,545.00	550	13,456.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,680.00000	9,728,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,680.00000	7,728,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,680.00000	5,728,000	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,681.00000	3,729,000	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		24.00000	25,000	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,704.00000	1,753,000	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		96.00000	95,000	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		776.00000	823,000	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		458.00000	433,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		138.00000	161,000	14.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,329.00000	1,282,000	15.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		9.00000	10,000	15.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,322.00000	2,274,000	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2.00000	2,000	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,830.00000	9,878,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	37.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,830.00000	7,878,000	37.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,830.00000	5,878,000	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,831.00000	3,879,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		20.00000	21,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,850.00000	1,899,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		77.00000	76,000	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		907.00000	954,000	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		363.00000	344,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		193.00000	222,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,182.00000	1,135,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		12.00000	13,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,172.00000	2,124,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2.00000	2,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,780.00000	9,828,000	37.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,780.00000	7,828,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,780.00000	5,828,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,781.00000	3,829,000	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		22.00000	22,000	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,802.00000	1,850,000	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		83.00000	82,000	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		863.00000	910,000	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		393.00000	372,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		173.00000	200,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,231.00000	1,184,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		11.00000	12,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,222.00000	2,174,000	20.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2.00000	2,000	20.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,171.00000	3,122,000	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,180.00000	9,228,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	35.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,180.00000	7,228,000	35.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,030.00000	9,078,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	34.97	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	19.35	Put		7,030.00000	7,078,000	34.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,030.00000	5,078,000	28.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		3.00000	3,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,033.00000	3,081,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		57.00000	57,000	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,087.00000	1,135,000	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		261.00000	252,000	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		291.00000	330,000	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		990.00000	946,000	14.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		20.00000	24,000	14.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,973.00000	1,925,000	19.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		3.00000	3,000	19.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,971.00000	2,922,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,880.00000	8,928,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	34.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,880.00000	6,928,000	34.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,880.00000	4,928,000	28.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		4.00000	4,000	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,884.00000	2,932,000	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		71.00000	71,000	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		951.00000	999,000	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	15/03/2010	Foreign Exchange Future	12.20	Call		335.00000	317,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		215.00000	245,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,134.00000	1,087,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		14.00000	15,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,123.00000	2,074,000	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		3.00000	2,000	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,121.00000	3,072,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,930.00000	8,978,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	34.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,930.00000	6,978,000	34.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,930.00000	4,978,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		4.00000	4,000	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,934.00000	2,982,000	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		66.00000	66,000	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		996.00000	1,044,000	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		307.00000	292,000	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		237.00000	270,000	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,085.00000	1,038,000	14.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		15.00000	16,000	14.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,073.00000	2,025,000	20.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		3.00000	3,000	20.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,071.00000	3,022,000	25.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,080.00000	9,128,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	35.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,080.00000	7,128,000	35.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,080.00000	5,128,000	28.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		3.00000	3,000	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,083.00000	3,131,000	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		54.00000	53,000	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,134.00000	1,181,000	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		242.00000	233,000	15.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		322.00000	361,000	15.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		944.00000	901,000	14.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		24.00000	29,000	14.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,923.00000	1,875,000	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3.00000	3,000	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,921.00000	2,872,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,330.00000	9,378,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	35.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,330.00000	7,378,000	35.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,480.00000	9,528,000	37.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,480.00000	7,528,000	36.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,730.00000	9,778,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,730.00000	7,778,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,730.00000	5,778,000	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,731.00000	3,779,000	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		89.00000	88,000	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		819.00000	866,000	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		425.00000	402,000	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		155.00000	180,000	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,280.00000	1,233,000	15.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		10.00000	11,000	15.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,272.00000	2,224,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2.00000	2,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,630.00000	9,678,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,630.00000	7,678,000	36.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,580.00000	9,628,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,580.00000	7,628,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,530.00000	9,578,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,530.00000	7,578,000	36.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,430.00000	9,478,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,430.00000	7,478,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,280.00000	9,328,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,280.00000	7,328,000	35.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,230.00000	9,278,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	35.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,230.00000	7,278,000	35.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,130.00000	9,178,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	35.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,130.00000	7,178,000	35.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,130.00000	5,178,000	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		3.00000	3,000	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,133.00000	3,181,000	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	15/03/2010	Foreign Exchange Future	13.45	Call		50.00000	50,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,180.00000	1,228,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		224.00000	217,000	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		354.00000	395,000	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		898.00000	856,000	14.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		28.00000	34,000	14.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,874.00000	1,826,000	19.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		4.00000	4,000	19.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,871.00000	2,823,000	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,980.00000	9,028,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	34.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,980.00000	7,028,000	34.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,980.00000	5,028,000	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,981.00000	4,029,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		3.00000	4,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,983.00000	3,032,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		17.00000	17,000	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,997.00000	2,045,000	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		62.00000	61,000	18.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,042.00000	1,089,000	18.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		282.00000	271,000	15.26	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	12.30	Put		262.00000	299,000	15.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,036.00000	992,000	14.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		16.00000	20,000	14.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,023.00000	1,975,000	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		3.00000	3,000	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,021.00000	2,972,000	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		23.00000	23,000	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,753.00000	1,801,000	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,580.00000	5,628,000	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,580.00000	4,628,000	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,581.00000	3,629,000	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		7.00000	7,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,587.00000	2,635,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		28.00000	28,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,608.00000	1,656,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		112.00000	110,000	17.47	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		692.00000	738,000	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		528.00000	499,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		108.00000	127,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,428.00000	1,380,000	16.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		8.00000	8,000	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	15/03/2010	Foreign Exchange Future	9.90	Call		2,422.00000	2,373,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2.00000	1,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,330.00000	5,378,000	29.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,331.00000	4,379,000	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		2.00000	2,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,332.00000	3,380,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		10.00000	10,000	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,340.00000	2,388,000	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		38.00000	38,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,368.00000	1,416,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		164.00000	160,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		494.00000	538,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		724.00000	686,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		54.00000	64,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,675.00000	1,627,000	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		5.00000	5,000	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,671.00000	2,623,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,430.00000	5,478,000	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,431.00000	4,479,000	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	24.96	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	15.75	Put		3,432.00000	3,480,000	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		8.00000	8,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,438.00000	2,486,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		33.00000	34,000	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,463.00000	1,512,000	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		141.00000	138,000	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		571.00000	616,000	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		642.00000	608,000	14.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		72.00000	86,000	14.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,576.00000	1,528,000	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		6.00000	6,000	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,571.00000	2,523,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,230.00000	5,278,000	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,231.00000	4,279,000	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,232.00000	3,280,000	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		12.00000	11,000	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,242.00000	2,289,000	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		44.00000	44,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,274.00000	1,322,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		192.00000	186,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		422.00000	464,000	16.18	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	11.55	Call		809.00000	769,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		39.00000	47,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,774.00000	1,726,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		4.00000	4,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,771.00000	2,723,000	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,530.00000	5,578,000	30.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	1,000	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,530.00000	4,579,000	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		1.00000	2,000	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,531.00000	3,580,000	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		7.00000	7,000	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,537.00000	2,585,000	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		29.00000	30,000	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,559.00000	1,608,000	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		120.00000	118,000	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		650.00000	696,000	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		565.00000	534,000	14.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		95.00000	112,000	14.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,477.00000	1,430,000	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		7.00000	8,000	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,471.00000	2,423,000	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,630.00000	5,678,000	30.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,630.00000	4,678,000	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,631.00000	3,679,000	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		6.00000	6,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,636.00000	2,684,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		26.00000	26,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,656.00000	1,704,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		103.00000	102,000	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		733.00000	780,000	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		492.00000	465,000	14.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		122.00000	143,000	14.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,379.00000	1,331,000	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		9.00000	9,000	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,372.00000	2,323,000	21.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2.00000	1,000	21.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,480.00000	5,528,000	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	1,000	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,481.00000	4,529,000	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,482.00000	3,530,000	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		8.00000	8,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,488.00000	2,536,000	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	15/03/2010	Foreign Exchange Future	13.80	Call		31.00000	31,000	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,511.00000	1,559,000	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		130.00000	128,000	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		610.00000	656,000	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		603.00000	570,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		83.00000	98,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,527.00000	1,479,000	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		7.00000	7,000	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,521.00000	2,473,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,380.00000	5,428,000	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,381.00000	4,429,000	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,382.00000	3,430,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		9.00000	9,000	23.20	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,389.00000	2,437,000	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		36.00000	36,000	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,416.00000	1,464,000	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		152.00000	148,000	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		532.00000	576,000	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		682.00000	647,000	14.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		62.00000	75,000	14.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,626.00000	1,578,000	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	10.70	Put		6.00000	6,000	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,621.00000	2,573,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,280.00000	5,328,000	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,281.00000	4,329,000	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,282.00000	3,330,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		11.00000	11,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,291.00000	2,339,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		41.00000	41,000	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,321.00000	1,369,000	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		177.00000	173,000	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		457.00000	501,000	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		766.00000	727,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		46.00000	55,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,725.00000	1,677,000	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		5.00000	5,000	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,721.00000	2,673,000	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,180.00000	5,228,000	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,181.00000	4,229,000	26.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		3.00000	3,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,183.00000	3,231,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		12.00000	12,000	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,192.00000	2,240,000	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		207.00000	201,000	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		387.00000	429,000	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		853.00000	812,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		33.00000	40,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,824.00000	1,776,000	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		4.00000	4,000	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,821.00000	2,773,000	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		47.00000	47,000	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,227.00000	1,275,000	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,280.00000	8,328,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,280.00000	6,328,000	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,720.00000	3,672,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,180.00000	8,228,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,180.00000	6,228,000	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,820.00000	3,772,000	25.87	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	8.50	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,230.00000	8,278,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,230.00000	6,278,000	32.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,770.00000	3,722,000	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,480.00000	8,528,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	33.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,480.00000	6,528,000	33.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,520.00000	3,472,000	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,580.00000	8,628,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,580.00000	6,628,000	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,420.00000	3,372,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,530.00000	8,578,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,530.00000	6,578,000	33.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,470.00000	3,422,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	25.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,630.00000	8,678,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,630.00000	6,678,000	33.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,370.00000	3,322,000	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,780.00000	8,828,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	34.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,780.00000	6,828,000	34.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,780.00000	4,828,000	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		5.00000	5,000	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,785.00000	2,833,000	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,221.00000	3,172,000	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,830.00000	8,878,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	34.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,830.00000	6,878,000	34.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,830.00000	4,878,000	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		4.00000	4,000	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,834.00000	2,882,000	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.93	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,730.00000	8,778,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,730.00000	6,778,000	33.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,730.00000	4,778,000	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		5.00000	5,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,735.00000	2,783,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,271.00000	3,222,000	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,030.00000	8,078,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,030.00000	6,078,000	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,031.00000	4,079,000	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		16.00000	16,000	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,046.00000	2,094,000	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,970.00000	3,922,000	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,370.00000	4,322,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,321.00000	3,272,000	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,320.00000	4,272,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	26.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,470.00000	4,422,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,270.00000	4,222,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,330.00000	8,378,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,330.00000	6,378,000	32.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,670.00000	3,622,000	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,170.00000	4,122,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,880.00000	7,928,000	37.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,880.00000	5,928,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,881.00000	3,929,000	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		19.00000	19,000	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,899.00000	1,947,000	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,120.00000	4,072,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,130.00000	8,178,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	32.00	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	18.45	Put		6,130.00000	6,178,000	32.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,131.00000	4,179,000	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		14.00000	13,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,144.00000	2,191,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,870.00000	3,822,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,380.00000	8,428,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,380.00000	6,428,000	32.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,620.00000	3,572,000	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,080.00000	8,128,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,080.00000	6,128,000	31.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,081.00000	4,129,000	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		15.00000	14,000	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,095.00000	2,142,000	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,920.00000	3,872,000	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,430.00000	8,478,000	37.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,430.00000	6,478,000	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,570.00000	3,522,000	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.47940	12.52850		16.10	0.00	0	12,353.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,522.00000	9,571,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		2.00000	2,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,524.00000	7,573,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,822.00000	9,871,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	2,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,824.00000	7,873,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,323.00000	9,372,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		2.00000	3,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,324.00000	7,374,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		10.00000	10,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,332.00000	5,381,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		56.00000	54,000	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,378.00000	3,425,000	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,173.00000	9,222,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	3,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,175.00000	7,224,000	26.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		12.00000	11,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,184.00000	5,232,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		61.00000	59,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,233.00000	3,280,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,073.00000	9,122,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	3,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,075.00000	7,124,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		225.00000	221,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,297.00000	1,342,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		471.00000	461,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		543.00000	582,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,953.00000	1,907,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		25.00000	28,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,937.00000	2,889,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		9.00000	10,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,873.00000	8,922,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		3.00000	3,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,875.00000	6,924,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,923.00000	8,972,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	3,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,925.00000	6,974,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		533.00000	518,000	16.10	0.00	0	8,032.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		455.00000	489,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,176.00000	1,140,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		98.00000	111,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,098.00000	2,051,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		20.00000	22,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,086.00000	3,037,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		8.00000	8,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,373.00000	9,422,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		9.00000	9,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,381.00000	5,430,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		54.00000	53,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,426.00000	3,474,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,572.00000	9,621,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		2.00000	2,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,574.00000	7,623,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		7.00000	7,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,579.00000	5,628,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,722.00000	9,771,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	2,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,724.00000	7,773,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		633.00000	615,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		355.00000	386,000	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	14/06/2010	Foreign Exchange Future	11.25	Call		1,350.00000	1,311,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		72.00000	82,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,295.00000	2,247,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		17.00000	18,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,772.00000	9,821,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	2,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,774.00000	7,823,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,306.00000	1,268,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		78.00000	89,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,245.00000	2,198,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		17.00000	19,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,672.00000	9,721,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		2.00000	2,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,674.00000	7,723,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		153.00000	150,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,825.00000	1,871,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		299.00000	293,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		971.00000	1,014,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		661.00000	642,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		333.00000	363,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,395.00000	1,355,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		67.00000	76,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,344.00000	2,296,000	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		16.00000	17,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,622.00000	9,671,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		7.00000	7,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,629.00000	5,678,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		47.00000	46,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,669.00000	3,717,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,472.00000	9,521,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		2.00000	2,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,474.00000	7,523,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,422.00000	9,471,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		2.00000	2,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,424.00000	7,473,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		9.00000	9,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,431.00000	5,480,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		53.00000	51,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,475.00000	3,522,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,273.00000	9,322,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	3,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,275.00000	7,324,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		10.00000	10,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,282.00000	5,331,000	25.18	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		57.00000	56,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,329.00000	3,377,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		911.00000	884,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		183.00000	205,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,763.00000	1,719,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		35.00000	40,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,739.00000	2,691,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		11.00000	12,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,223.00000	9,272,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	3,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,225.00000	7,274,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,123.00000	9,172,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	3,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,125.00000	7,174,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		218.00000	213,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,340.00000	1,384,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,018.00000	989,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		140.00000	160,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,906.00000	1,860,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		28.00000	31,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,023.00000	9,072,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	3,000	26.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,025.00000	7,074,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		8.00000	8,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,530.00000	5,579,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		23.00000	22,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,545.00000	4,593,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		50.00000	49,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,572.00000	3,620,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		90.00000	87,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,612.00000	2,658,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		233.00000	229,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,255.00000	1,300,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		490.00000	479,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		512.00000	550,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,094.00000	1,063,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		116.00000	134,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,001.00000	1,955,000	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		23.00000	26,000	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,987.00000	2,938,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		9.00000	9,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		149.00000	146,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,871.00000	1,917,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		5.00000	5,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,077.00000	6,126,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		36.00000	34,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,108.00000	4,155,000	25.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		64.00000	62,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,136.00000	3,183,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		718.00000	697,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		290.00000	318,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,485.00000	1,444,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		57.00000	65,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	5,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,977.00000	6,026,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		347.00000	340,000	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		819.00000	861,000	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		779.00000	756,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		251.00000	277,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,577.00000	1,534,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		49.00000	55,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,541.00000	2,493,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		13.00000	14,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		7.00000	7,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,679.00000	5,728,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		20.00000	19,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,692.00000	4,740,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		46.00000	45,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,718.00000	3,766,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		82.00000	79,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,754.00000	2,800,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		210.00000	206,000	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	14/06/2010	Foreign Exchange Future	13.70	Put		1,382.00000	1,427,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		436.00000	426,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		608.00000	647,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		982.00000	953,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		154.00000	174,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,858.00000	1,813,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		30.00000	34,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,838.00000	2,790,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		10.00000	11,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		876.00000	851,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		198.00000	222,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,716.00000	1,672,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		38.00000	43,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,689.00000	2,641,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		11.00000	12,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		12.00000	12,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,134.00000	5,183,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		34.00000	33,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,156.00000	4,204,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		310.00000	304,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		932.00000	975,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		689.00000	669,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		311.00000	340,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,393.00000	2,345,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		15.00000	16,000	17.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		5.00000	5,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,027.00000	6,076,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		38.00000	36,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,060.00000	4,107,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		66.00000	64,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,088.00000	3,135,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		168.00000	164,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,690.00000	1,735,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		334.00000	327,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		856.00000	898,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		748.00000	726,000	15.68	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		270.00000	297,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,531.00000	1,489,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		53.00000	60,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,492.00000	2,444,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		14.00000	15,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		5.00000	5,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,927.00000	5,976,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		15.00000	15,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,937.00000	4,986,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		41.00000	39,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,963.00000	4,010,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		70.00000	68,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,992.00000	3,039,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		360.00000	352,000	17.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		782.00000	823,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		810.00000	787,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		232.00000	258,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,623.00000	1,580,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		45.00000	51,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,590.00000	2,542,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		12.00000	13,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		374.00000	366,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		746.00000	787,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		843.00000	819,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		215.00000	240,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,640.00000	2,592,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		12.00000	13,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		6.00000	6,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,728.00000	5,777,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		19.00000	18,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,741.00000	4,789,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		45.00000	44,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,767.00000	3,815,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		79.00000	77,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,801.00000	2,848,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		419.00000	410,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		641.00000	681,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		946.00000	919,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		168.00000	190,000	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	10.75	Call		1,811.00000	1,766,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		33.00000	37,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,788.00000	2,740,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		10.00000	11,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		204.00000	200,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,426.00000	1,471,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		8.00000	8,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,480.00000	5,529,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		24.00000	23,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,496.00000	4,544,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		51.00000	50,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,523.00000	3,571,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		93.00000	90,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,565.00000	2,611,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		250.00000	245,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,172.00000	1,216,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		11.00000	11,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,233.00000	5,282,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		31.00000	30,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,253.00000	4,301,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		59.00000	57,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,281.00000	3,328,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		109.00000	106,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,331.00000	2,377,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		288.00000	282,000	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	14/06/2010	Foreign Exchange Future	13.25	Put		1,010.00000	1,053,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		14.00000	13,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,036.00000	5,084,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,262.00000	1,225,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		84.00000	96,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,196.00000	2,149,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		18.00000	20,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,185.00000	3,136,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		7.00000	7,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		16.00000	15,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,888.00000	4,936,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		42.00000	40,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,914.00000	3,961,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		136.00000	133,000	21.45	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,008.00000	2,054,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,219.00000	1,182,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		91.00000	103,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,147.00000	2,100,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		19.00000	21,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		40.00000	38,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,012.00000	4,059,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		68.00000	66,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,040.00000	3,087,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		129.00000	125,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,101.00000	2,146,000	21.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		241.00000	237,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,213.00000	1,258,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		510.00000	498,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		482.00000	519,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,133.00000	1,101,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		105.00000	122,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,049.00000	2,003,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		21.00000	24,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,036.00000	2,988,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		8.00000	9,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		2.00000	2,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,374.00000	7,423,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		5.00000	5,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,877.00000	5,926,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		27.00000	25,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,399.00000	4,446,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		72.00000	70,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,944.00000	2,991,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		185.00000	181,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,557.00000	1,602,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		557.00000	541,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		429.00000	462,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,670.00000	1,626,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		42.00000	47,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,135.00000	3,087,000	20.80	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	9.40	Put		7.00000	8,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,629.00000	4,580,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		173.00000	170,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,645.00000	1,691,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	2,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,624.00000	7,673,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		4.00000	4,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,126.00000	6,175,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		21.00000	20,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,643.00000	4,691,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		62.00000	61,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,184.00000	3,232,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		158.00000	155,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,780.00000	1,826,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		453.00000	443,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		575.00000	614,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,440.00000	1,399,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		62.00000	70,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,887.00000	2,839,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		9.00000	10,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,379.00000	4,330,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	2,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,074.00000	8,123,000	27.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		3.00000	4,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,575.00000	6,625,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		13.00000	12,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,085.00000	5,133,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		49.00000	47,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,621.00000	3,668,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		120.00000	117,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,192.00000	2,238,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		322.00000	315,000	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		894.00000	936,000	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,056.00000	1,026,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		128.00000	147,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,442.00000	2,394,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		14.00000	15,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,931.00000	3,882,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	3,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	6,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,778.00000	5,827,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		18.00000	17,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,790.00000	4,838,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		44.00000	43,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,816.00000	3,864,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		77.00000	75,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,849.00000	2,896,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		144.00000	141,000	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	14/06/2010	Foreign Exchange Future	14.30	Put		1,916.00000	1,962,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		197.00000	193,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,469.00000	1,514,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		278.00000	272,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,050.00000	1,093,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		404.00000	395,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		676.00000	716,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		607.00000	590,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		379.00000	411,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		163.00000	159,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,735.00000	1,780,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	6,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,828.00000	5,877,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		17.00000	16,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,839.00000	4,887,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		43.00000	41,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,865.00000	3,912,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		75.00000	72,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,897.00000	2,943,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		191.00000	187,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,513.00000	1,558,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		268.00000	263,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,090.00000	1,134,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		388.00000	380,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		710.00000	751,000	17.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		581.00000	565,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		403.00000	436,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		179.00000	175,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,601.00000	1,646,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		14.00000	14,000	25.25	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,986.00000	5,035,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		259.00000	254,000	18.71	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,131.00000	1,175,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		140.00000	137,000	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,962.00000	2,008,000	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,273.00000	8,322,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		4.00000	4,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,276.00000	6,325,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		30.00000	28,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,302.00000	4,349,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		105.00000	102,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,377.00000	2,423,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,732.00000	3,683,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	4,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	2,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,174.00000	8,223,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		4.00000	4,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,176.00000	6,225,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		33.00000	31,000	25.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,205.00000	4,252,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		113.00000	109,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,285.00000	2,330,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,831.00000	3,782,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	2,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,224.00000	8,273,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		4.00000	4,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,226.00000	6,275,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,781.00000	3,733,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	4,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,473.00000	8,522,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	4,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,476.00000	6,525,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,533.00000	3,484,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		5.00000	5,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,573.00000	8,622,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		22.00000	21,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,594.00000	4,642,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		87.00000	84,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,659.00000	2,705,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,433.00000	3,385,000	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	6,000	21.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,523.00000	8,572,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		4.00000	4,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,526.00000	6,575,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,483.00000	3,434,000	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		5.00000	5,000	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,623.00000	8,672,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		3.00000	3,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,625.00000	6,674,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		84.00000	82,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,706.00000	2,753,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,383.00000	3,335,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	6,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,773.00000	8,822,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		3.00000	3,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,775.00000	6,824,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,234.00000	3,186,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	7,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,823.00000	8,872,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		3.00000	3,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,825.00000	6,874,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	1,000	27.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,723.00000	8,772,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		3.00000	3,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,725.00000	6,774,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,284.00000	3,236,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	7,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	2,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,024.00000	8,073,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		125.00000	121,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,147.00000	2,192,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,981.00000	3,932,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	3,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,334.00000	3,285,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		6.00000	6,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,329.00000	4,281,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	2,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,479.00000	4,430,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,280.00000	4,231,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		2.00000	2,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,323.00000	8,372,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		4.00000	4,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,326.00000	6,375,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		28.00000	27,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,350.00000	4,398,000	25.40	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	14.85	Call		102.00000	99,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,424.00000	2,470,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,682.00000	3,633,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	4,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	2,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,124.00000	8,173,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		116.00000	113,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,238.00000	2,284,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,881.00000	3,832,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		3.00000	3,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,180.00000	4,131,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	2,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,874.00000	7,923,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,130.00000	4,081,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,373.00000	8,422,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		4.00000	4,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,376.00000	6,425,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		99.00000	96,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,471.00000	2,517,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,632.00000	3,583,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	4,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	1,000	27.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,973.00000	9,022,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	3,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,975.00000	7,024,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,423.00000	8,472,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	4,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,426.00000	6,475,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		25.00000	24,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,447.00000	4,495,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		96.00000	93,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,518.00000	2,564,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,582.00000	3,534,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	5,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,673.00000	8,722,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		3.00000	3,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,675.00000	6,724,000	26.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.68520	12.73420		16.79	0.00	0	1,086.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		696.00000	669,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		692.00000	714,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		672.00000	646,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		718.00000	741,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		720.00000	692,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		666.00000	687,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08250	0.08280		23.37	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		450.00000	431,000	23.37	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		170.00000	181,000	23.37	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		123.00000	116,000	28.86	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		843.00000	866,000	28.86	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,290.00000	1,260,000	23.87	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		10.00000	10,000	23.87	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08400	0.08430		27.87	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		740.00000	718,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		310.00000	318,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		369.00000	356,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		939.00000	956,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,467.00000	1,439,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		37.00000	39,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.67150	10.68760		14.58	3,809,725.50	357	22,280.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,962.00000	8,979,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	35.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,962.00000	6,979,000	35.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,962.00000	4,979,000	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	23.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,963.00000	2,980,000	23.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		33.00000	35,000	17.85	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	11.65	Put		995.00000	1,014,000	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		252.00000	247,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		214.00000	226,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,045.00000	1,029,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		7.00000	8,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,038.00000	2,022,000	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,038.00000	3,022,000	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	1,000	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,212.00000	9,229,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,212.00000	7,229,000	36.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,312.00000	9,329,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,312.00000	7,329,000	36.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,062.00000	9,079,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	35.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,062.00000	7,079,000	35.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		5.00000	6,000	20.96	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,917.00000	1,935,000	20.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,862.00000	8,879,000	37.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	35.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,862.00000	6,879,000	35.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,862.00000	4,879,000	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,863.00000	2,880,000	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		41.00000	43,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		903.00000	922,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		307.00000	301,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		169.00000	180,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,144.00000	1,128,000	15.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	7,000	15.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,138.00000	2,122,000	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,138.00000	3,122,000	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,712.00000	8,729,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	35.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,712.00000	6,729,000	35.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,712.00000	4,729,000	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	2,000	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,713.00000	2,731,000	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		55.00000	58,000	17.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		767.00000	787,000	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		402.00000	394,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		114.00000	123,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,292.00000	1,276,000	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	5,000	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,288.00000	2,272,000	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,288.00000	3,272,000	20.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	20.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,762.00000	8,779,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	35.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,762.00000	6,779,000	35.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,762.00000	4,779,000	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,763.00000	2,780,000	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		50.00000	52,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		812.00000	831,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		369.00000	361,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		131.00000	140,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,242.00000	1,226,000	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	5,000	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,238.00000	2,222,000	20.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	20.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,238.00000	3,222,000	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,112.00000	9,129,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,112.00000	7,129,000	36.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,362.00000	9,379,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,362.00000	7,379,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,412.00000	9,429,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	36.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,412.00000	7,429,000	36.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,262.00000	9,279,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,262.00000	7,279,000	36.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,162.00000	9,179,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,162.00000	7,179,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,012.00000	9,029,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	35.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,012.00000	7,029,000	35.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,912.00000	8,929,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,912.00000	6,929,000	35.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,912.00000	4,929,000	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,913.00000	2,930,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		37.00000	39,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		949.00000	968,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		279.00000	273,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		191.00000	202,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,094.00000	1,078,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		6.00000	7,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,088.00000	2,072,000	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,088.00000	3,072,000	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,812.00000	8,829,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,812.00000	6,829,000	35.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,662.00000	8,679,000	37.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	35.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,662.00000	6,679,000	35.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,662.00000	4,679,000	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,662.00000	3,679,000	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	2,000	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,663.00000	2,681,000	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		8.00000	10,000	20.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,670.00000	1,689,000	20.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		62.00000	64,000	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		724.00000	743,000	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		437.00000	428,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		99.00000	107,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,341.00000	1,325,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	4,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,338.00000	2,322,000	20.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	20.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,338.00000	3,322,000	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,812.00000	4,829,000	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,812.00000	3,829,000	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	23.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,813.00000	2,830,000	23.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		6.00000	7,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,818.00000	1,836,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		45.00000	47,000	17.36	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		857.00000	876,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		337.00000	330,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		149.00000	159,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,193.00000	1,177,000	15.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	6,000	15.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,188.00000	2,172,000	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,188.00000	3,172,000	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,012.00000	5,029,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,012.00000	4,029,000	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,013.00000	3,030,000	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		5.00000	5,000	21.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,017.00000	2,034,000	21.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		30.00000	32,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,042.00000	1,061,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		227.00000	226,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		239.00000	255,000	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	15/03/2010	Foreign Exchange Future	9.70	Call		996.00000	981,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		8.00000	10,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,989.00000	1,972,000	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,988.00000	2,972,000	21.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	21.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,062.00000	5,079,000	30.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,062.00000	4,079,000	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,063.00000	3,080,000	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		4.00000	5,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,066.00000	2,084,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		27.00000	29,000	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,089.00000	1,108,000	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		207.00000	205,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		269.00000	284,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		948.00000	934,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		10.00000	13,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,939.00000	1,923,000	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	2,000	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,938.00000	2,922,000	21.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	21.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,262.00000	5,279,000	30.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,262.00000	4,279,000	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,263.00000	3,280,000	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		3.00000	3,000	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,265.00000	2,282,000	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		18.00000	20,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,280.00000	1,299,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		139.00000	140,000	15.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		401.00000	419,000	15.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		763.00000	750,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		25.00000	29,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,739.00000	1,723,000	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	2,000	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,738.00000	2,722,000	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,312.00000	5,329,000	31.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,312.00000	4,329,000	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,313.00000	3,330,000	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		3.00000	3,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,315.00000	2,332,000	21.98	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	12.00	Call		16.00000	18,000	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,328.00000	1,347,000	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		126.00000	127,000	15.73	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		438.00000	456,000	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		718.00000	706,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		30.00000	35,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,689.00000	1,673,000	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	2,000	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,688.00000	2,672,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,162.00000	5,179,000	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,162.00000	4,179,000	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,163.00000	3,180,000	24.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		3.00000	4,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,165.00000	2,183,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		22.00000	24,000	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,184.00000	1,203,000	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		170.00000	170,000	15.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		332.00000	349,000	15.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		854.00000	840,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		16.00000	19,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,839.00000	1,823,000	19.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	2,000	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,838.00000	2,822,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,112.00000	5,129,000	30.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,112.00000	4,129,000	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	23.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,113.00000	3,130,000	23.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		4.00000	4,000	21.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,116.00000	2,133,000	21.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		24.00000	26,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,136.00000	1,155,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		188.00000	187,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		300.00000	316,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		901.00000	887,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		13.00000	16,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,889.00000	1,873,000	19.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	2,000	19.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,888.00000	2,872,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,212.00000	5,229,000	30.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,212.00000	4,229,000	26.99	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	13.90	Call		1.00000	1,000	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,213.00000	3,230,000	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		3.00000	4,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,215.00000	2,233,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		20.00000	22,000	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,232.00000	1,251,000	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		154.00000	154,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		366.00000	383,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		808.00000	795,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		20.00000	24,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,789.00000	1,773,000	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	2,000	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,788.00000	2,772,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,462.00000	5,479,000	31.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,462.00000	4,479,000	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,462.00000	3,479,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		2.00000	2,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,464.00000	2,481,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		12.00000	14,000	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,474.00000	1,493,000	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		93.00000	95,000	16.22	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	11.15	Put		555.00000	574,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		590.00000	579,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		52.00000	58,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,540.00000	1,524,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	3,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,538.00000	2,522,000	21.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	21.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,362.00000	5,379,000	31.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,362.00000	4,379,000	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	1,000	24.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,362.00000	3,380,000	24.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		2.00000	3,000	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,364.00000	2,382,000	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		15.00000	17,000	19.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,377.00000	1,396,000	19.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		114.00000	115,000	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		476.00000	494,000	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		675.00000	662,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		37.00000	41,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,640.00000	1,624,000	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	3,000	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,638.00000	2,622,000	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	21.23	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,412.00000	5,429,000	31.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,412.00000	4,429,000	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	1,000	24.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,412.00000	3,430,000	24.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		2.00000	3,000	22.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,414.00000	2,432,000	22.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		103.00000	105,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		515.00000	534,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		632.00000	620,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		44.00000	49,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,590.00000	1,574,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	3,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,588.00000	2,572,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	1,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,512.00000	5,529,000	31.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,512.00000	4,529,000	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	24.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,512.00000	3,529,000	24.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		2.00000	2,000	22.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,514.00000	2,531,000	22.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		11.00000	13,000	19.65	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	12.20	Put		1,523.00000	1,542,000	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		84.00000	86,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		596.00000	615,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		550.00000	539,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		62.00000	68,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,490.00000	1,474,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	3,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,488.00000	2,472,000	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,562.00000	5,579,000	32.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,562.00000	4,579,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,562.00000	3,579,000	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		2.00000	2,000	22.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,564.00000	2,581,000	22.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		10.00000	11,000	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,572.00000	1,590,000	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		76.00000	78,000	16.54	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		638.00000	657,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		511.00000	501,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		73.00000	80,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,441.00000	1,425,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	4,000	16.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,438.00000	2,422,000	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		14.00000	15,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,426.00000	1,444,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,462.00000	8,479,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	34.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,462.00000	6,479,000	34.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,538.00000	3,522,000	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	1,000	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,612.00000	8,629,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	34.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,612.00000	6,629,000	34.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,612.00000	4,629,000	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		2.00000	2,000	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,614.00000	2,631,000	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		68.00000	70,000	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		680.00000	699,000	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		473.00000	464,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		85.00000	93,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,391.00000	1,375,000	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	4,000	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,388.00000	2,372,000	21.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,388.00000	3,372,000	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,562.00000	8,579,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	34.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,562.00000	6,579,000	34.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,438.00000	3,422,000	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	1,000	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,412.00000	8,429,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	34.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,412.00000	6,429,000	34.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,588.00000	3,572,000	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	1,000	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,512.00000	8,529,000	37.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,512.00000	6,529,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,488.00000	3,472,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	1,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.85570	10.87200		15.46	2,713,925.00	250	12,656.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		136.00000	138,000	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,364.00000	1,382,000	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		160.00000	163,000	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	11.90	Put		1,188.00000	1,207,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		147.00000	150,000	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,275.00000	1,294,000	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,428.00000	8,444,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,429.00000	6,445,000	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		10.00000	10,000	24.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,438.00000	4,454,000	24.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		53.00000	54,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,481.00000	2,498,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		275.00000	277,000	16.79	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		703.00000	721,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		734.00000	728,000	14.65	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		162.00000	172,000	14.65	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,594.00000	1,579,000	15.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		22.00000	23,000	15.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,576.00000	2,560,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		4.00000	4,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,573.00000	3,557,000	22.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	1,000	22.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,728.00000	8,744,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,729.00000	6,745,000	26.19	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	15.60	Call		7.00000	7,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,735.00000	4,751,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		41.00000	42,000	22.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,769.00000	2,786,000	22.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		209.00000	211,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		937.00000	955,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		549.00000	546,000	15.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		277.00000	290,000	15.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,309.00000	1,295,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		37.00000	39,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,279.00000	2,263,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	7,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,274.00000	3,257,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	1,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,828.00000	8,844,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,829.00000	6,845,000	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		6.00000	7,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,834.00000	4,851,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		38.00000	39,000	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,866.00000	2,883,000	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		191.00000	193,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,019.00000	1,037,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		495.00000	494,000	15.24	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	14/06/2010	Foreign Exchange Future	10.70	Put		323.00000	338,000	15.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,216.00000	1,203,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		44.00000	47,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,180.00000	2,164,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	8,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,174.00000	3,158,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	2,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,478.00000	8,494,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,479.00000	6,495,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		9.00000	10,000	24.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,487.00000	4,504,000	24.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		50.00000	52,000	22.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,528.00000	2,546,000	22.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		262.00000	265,000	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		740.00000	759,000	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		701.00000	695,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		179.00000	189,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,546.00000	1,531,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		24.00000	25,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,527.00000	2,511,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	5,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,523.00000	3,507,000	22.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	22.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,528.00000	8,544,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,529.00000	6,545,000	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		9.00000	9,000	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,537.00000	4,553,000	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		48.00000	50,000	22.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,576.00000	2,594,000	22.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		251.00000	253,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		779.00000	797,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		668.00000	663,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		196.00000	207,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,498.00000	1,483,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		26.00000	27,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,477.00000	2,461,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	5,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,473.00000	3,457,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	1,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,678.00000	8,694,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,679.00000	6,695,000	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		7.00000	8,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,685.00000	4,702,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		43.00000	44,000	22.64	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	13.55	Put		2,721.00000	2,738,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		218.00000	221,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		896.00000	915,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		577.00000	574,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		255.00000	268,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,356.00000	1,342,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		34.00000	36,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,328.00000	2,312,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	6,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,324.00000	3,307,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	1,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,578.00000	8,594,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,579.00000	6,595,000	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		8.00000	9,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,586.00000	4,603,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		46.00000	48,000	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,624.00000	2,642,000	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		239.00000	242,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		817.00000	836,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		637.00000	632,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		215.00000	226,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,451.00000	1,436,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		29.00000	30,000	15.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,428.00000	2,411,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		6.00000	5,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,423.00000	3,407,000	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	1,000	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,628.00000	8,644,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,629.00000	6,645,000	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		8.00000	8,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,636.00000	4,652,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		44.00000	46,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,672.00000	2,690,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		228.00000	231,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		856.00000	875,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		607.00000	602,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		235.00000	246,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,403.00000	1,389,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		31.00000	33,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,378.00000	2,362,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		6.00000	6,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,373.00000	3,357,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	1,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,978.00000	8,994,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	26.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,979.00000	6,995,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		5.00000	5,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,983.00000	4,999,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		34.00000	35,000	23.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,012.00000	3,029,000	23.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		167.00000	170,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,145.00000	1,164,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		423.00000	423,000	15.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		401.00000	417,000	15.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,079.00000	1,067,000	13.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		57.00000	61,000	13.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,032.00000	2,016,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		10.00000	10,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,024.00000	3,008,000	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	2,000	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,928.00000	8,944,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,929.00000	6,945,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		6.00000	6,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,934.00000	4,950,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		35.00000	36,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,963.00000	2,980,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		175.00000	177,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,103.00000	1,121,000	18.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		446.00000	446,000	15.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		374.00000	390,000	15.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,125.00000	1,112,000	14.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		53.00000	56,000	14.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,081.00000	2,065,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	9,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,074.00000	3,058,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	2,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,028.00000	9,044,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,029.00000	7,045,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		5.00000	5,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,033.00000	5,049,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		32.00000	33,000	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,060.00000	3,077,000	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		403.00000	403,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		431.00000	447,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,038.00000	1,026,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		66.00000	70,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,983.00000	1,967,000	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		11.00000	11,000	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,975.00000	2,958,000	20.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	2,000	20.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.94	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	19.95	Put		9,078.00000	9,094,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,079.00000	7,095,000	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		5.00000	5,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,083.00000	5,099,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		31.00000	32,000	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,109.00000	3,126,000	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		154.00000	156,000	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,232.00000	1,250,000	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		384.00000	385,000	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		462.00000	479,000	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		997.00000	985,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		75.00000	79,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,934.00000	1,918,000	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		12.00000	12,000	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,925.00000	2,909,000	20.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	3,000	20.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,878.00000	8,894,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,879.00000	6,895,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		6.00000	6,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,884.00000	4,900,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		36.00000	38,000	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,914.00000	2,932,000	22.99	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	11.75	Call		183.00000	185,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,061.00000	1,079,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		470.00000	469,000	15.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		348.00000	363,000	15.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,170.00000	1,157,000	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		48.00000	51,000	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,130.00000	2,114,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	8,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,124.00000	3,108,000	21.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	2,000	21.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,128.00000	9,144,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,129.00000	7,145,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		4.00000	5,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,132.00000	5,149,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		30.00000	31,000	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,158.00000	3,175,000	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		366.00000	367,000	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		494.00000	511,000	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		956.00000	946,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		84.00000	90,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,885.00000	1,869,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		13.00000	13,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,875.00000	2,859,000	20.11	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	8.00	Put		3.00000	3,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,278.00000	9,294,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,279.00000	7,295,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		4.00000	4,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,282.00000	5,298,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		27.00000	28,000	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,305.00000	3,322,000	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		130.00000	133,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,408.00000	1,427,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		317.00000	319,000	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		595.00000	613,000	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		841.00000	832,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		119.00000	126,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,739.00000	1,723,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		17.00000	17,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,726.00000	2,709,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	3,000	19.50	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.03520	11.05180		15.99	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		363.00000	369,000	17.50	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		976.00000	999,000	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.21520	11.23090		16.39	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		20.00000	21,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,989.00000	9,006,000	28.50	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	18.20	Call		45.00000	46,000	27.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,014.00000	7,031,000	27.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		86.00000	87,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,055.00000	5,072,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		172.00000	175,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,141.00000	3,160,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		411.00000	415,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,380.00000	1,400,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		698.00000	699,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		667.00000	684,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,243.00000	1,236,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		212.00000	221,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,082.00000	2,068,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		51.00000	53,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,049.00000	3,033,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		18.00000	18,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		443.00000	447,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,262.00000	1,282,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		20.00000	20,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,039.00000	9,055,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		44.00000	45,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,063.00000	7,080,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		84.00000	86,000	25.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,103.00000	5,121,000	25.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		169.00000	172,000	22.39	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,188.00000	3,207,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		401.00000	405,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,420.00000	1,440,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		678.00000	680,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		697.00000	715,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,207.00000	1,203,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		226.00000	238,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,034.00000	2,022,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		53.00000	57,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,999.00000	2,984,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	19,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		14.00000	14,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,733.00000	9,749,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		35.00000	36,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,754.00000	7,771,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		68.00000	70,000	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,787.00000	5,805,000	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		132.00000	134,000	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,851.00000	3,869,000	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		290.00000	294,000	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,009.00000	2,029,000	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		466.00000	470,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,185.00000	1,205,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		808.00000	808,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		527.00000	543,000	15.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,435.00000	1,427,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		154.00000	162,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,320.00000	2,306,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	41,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		14.00000	15,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,633.00000	9,650,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		36.00000	37,000	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,655.00000	7,672,000	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		70.00000	72,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,689.00000	5,707,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		136.00000	139,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,755.00000	3,774,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		303.00000	307,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,922.00000	1,942,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		490.00000	494,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,109.00000	1,129,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		857.00000	856,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		476.00000	491,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,516.00000	1,506,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		135.00000	141,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,416.00000	2,402,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		35.00000	37,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		22.00000	23,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,791.00000	8,808,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		48.00000	49,000	27.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,817.00000	6,834,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		92.00000	93,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,861.00000	4,878,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		186.00000	189,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,955.00000	2,974,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		454.00000	458,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,223.00000	1,243,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		785.00000	785,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		554.00000	570,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,396.00000	1,387,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		165.00000	172,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,272.00000	2,258,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		41.00000	43,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,246.00000	3,231,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		15.00000	16,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		21.00000	22,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,890.00000	8,907,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		46.00000	47,000	27.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,915.00000	6,932,000	27.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		88.00000	90,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,957.00000	4,975,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		179.00000	182,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,048.00000	3,067,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		432.00000	436,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,301.00000	1,321,000	18.27	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	13/12/2010	Foreign Exchange Future	11.10	Call		740.00000	741,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		609.00000	626,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,319.00000	1,311,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		188.00000	196,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,177.00000	2,162,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		46.00000	47,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,147.00000	3,132,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	17,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		18.00000	19,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,187.00000	9,204,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		42.00000	43,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,211.00000	7,228,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		80.00000	82,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,249.00000	5,267,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		160.00000	162,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,329.00000	3,347,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		372.00000	377,000	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,541.00000	1,562,000	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		624.00000	627,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		793.00000	812,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,109.00000	1,107,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		278.00000	292,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,900.00000	1,888,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		69.00000	73,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,853.00000	2,838,000	17.04	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	13/12/2010	Foreign Exchange Future	8.40	Put		22.00000	23,000	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		17.00000	17,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,336.00000	9,352,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		40.00000	41,000	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,359.00000	7,376,000	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		77.00000	78,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,396.00000	5,413,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		151.00000	154,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,470.00000	3,489,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		347.00000	351,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,666.00000	1,686,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		575.00000	578,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		894.00000	913,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,019.00000	1,017,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		338.00000	352,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,768.00000	1,757,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		87.00000	92,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,707.00000	2,692,000	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		26.00000	27,000	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		24.00000	24,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,643.00000	8,659,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		50.00000	52,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,669.00000	6,687,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		96.00000	98,000	24.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,715.00000	4,733,000	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		198.00000	201,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,817.00000	2,836,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,394.00000	3,379,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	14,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		23.00000	24,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,692.00000	8,709,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		50.00000	51,000	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,719.00000	6,736,000	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		95.00000	96,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,764.00000	4,781,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		194.00000	197,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,863.00000	2,882,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		478.00000	482,000	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,147.00000	1,167,000	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		832.00000	832,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		501.00000	517,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,475.00000	1,466,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		144.00000	151,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,368.00000	2,353,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		37.00000	38,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,345.00000	3,330,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		14.00000	15,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		23.00000	23,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,742.00000	8,758,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		49.00000	50,000	27.39	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	13/12/2010	Foreign Exchange Future	17.95	Put		6,768.00000	6,785,000	27.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		93.00000	95,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,812.00000	4,830,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		190.00000	193,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,909.00000	2,928,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,296.00000	3,280,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		15.00000	15,000	18.45	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.66200	253.51600			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			321.01000	320.03800			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			298.08500	297.19700			29,808,500.00	10	1,028.00
ALBI	On	06/05/2010	Index Future			303.51900	302.61400			12,140,760.00	4	139.00
ALBI	On	05/08/2010	Index Future			308.83100	307.83000			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.87350	6.87290		16.36	0.00	0	15,238.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	48.19	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,927.00000	7,927,000	48.19	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	44.84	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,927.00000	5,927,000	44.84	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	35.02	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,927.00000	3,927,000	35.02	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	25.50	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,928.00000	1,928,000	25.50	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,076.00000	1,076,000	20.68	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	20.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,073.00000	2,074,000	27.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	27.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,073.00000	3,074,000	23.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	23.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,073.00000	4,074,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,027.00000	8,027,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	45.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,027.00000	6,027,000	45.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,027.00000	4,027,000	35.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	25.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,028.00000	2,028,000	25.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		977.00000	978,000	20.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	5,000	20.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,973.00000	1,974,000	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,973.00000	2,974,000	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,973.00000	3,974,000	22.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	1,000	22.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,077.00000	8,077,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	45.24	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,077.00000	6,077,000	45.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	35.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,077.00000	4,077,000	35.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	26.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,078.00000	2,078,000	26.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		928.00000	929,000	19.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		5.00000	6,000	19.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,923.00000	1,924,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,923.00000	2,924,000	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,923.00000	3,924,000	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	1,000	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,977.00000	7,977,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	45.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,977.00000	5,977,000	45.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,977.00000	3,977,000	35.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,978.00000	1,978,000	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,026.00000	1,027,000	20.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	4,000	20.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,023.00000	2,024,000	27.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	27.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,023.00000	3,024,000	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,023.00000	4,024,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	48.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,877.00000	7,877,000	48.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	44.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,877.00000	5,877,000	44.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,877.00000	3,877,000	34.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	1,000	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,879.00000	1,878,000	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,125.00000	1,126,000	21.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	3,000	21.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,123.00000	2,124,000	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,123.00000	3,124,000	23.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	23.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,123.00000	4,124,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,577.00000	7,577,000	47.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	43.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,577.00000	5,577,000	43.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,577.00000	3,577,000	33.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		3.00000	3,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,580.00000	1,580,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,424.00000	1,424,000	23.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	23.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,423.00000	2,424,000	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,423.00000	3,424,000	23.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	1,000	23.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,423.00000	4,424,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,777.00000	7,777,000	47.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	44.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,777.00000	5,777,000	44.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,777.00000	3,777,000	34.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		2.00000	2,000	24.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,779.00000	1,779,000	24.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,225.00000	1,225,000	21.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	21.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,223.00000	2,224,000	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,223.00000	3,224,000	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	23.41	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	2.65	Call		4,223.00000	4,224,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	48.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,827.00000	7,827,000	48.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	44.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,827.00000	5,827,000	44.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,827.00000	3,827,000	34.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	2,000	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,829.00000	1,829,000	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,175.00000	1,175,000	21.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	21.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,173.00000	2,174,000	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,173.00000	3,174,000	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,173.00000	4,174,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,727.00000	7,727,000	47.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	43.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,727.00000	5,727,000	43.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,727.00000	3,727,000	34.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	24.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,729.00000	1,729,000	24.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,274.00000	1,275,000	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	2,000	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,273.00000	2,274,000	26.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	26.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,273.00000	3,274,000	23.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	23.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,273.00000	4,274,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	47.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,677.00000	7,677,000	47.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	43.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,677.00000	5,677,000	43.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	33.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,677.00000	3,677,000	33.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,679.00000	1,679,000	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,324.00000	1,325,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	2,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,323.00000	2,324,000	26.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	26.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,323.00000	3,324,000	23.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	1,000	23.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,323.00000	4,324,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	1,000	22.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	47.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,627.00000	7,627,000	47.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	43.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,627.00000	5,627,000	43.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,627.00000	3,627,000	33.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		3.00000	2,000	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,630.00000	1,629,000	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,374.00000	1,374,000	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,373.00000	2,374,000	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,373.00000	3,374,000	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,373.00000	4,374,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,527.00000	7,527,000	47.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,527.00000	5,527,000	42.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,527.00000	3,527,000	33.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		3.00000	3,000	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,530.00000	1,530,000	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,474.00000	1,474,000	23.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	23.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,473.00000	2,474,000	25.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	25.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,473.00000	3,474,000	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	1,000	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,473.00000	4,474,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		784.00000	784,000	19.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		11.00000	11,000	19.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		880.00000	880,000	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	7,000	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		832.00000	832,000	19.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		9.00000	9,000	19.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		142.00000	141,000	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		219.00000	218,000	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		183.00000	183,000	16.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		160.00000	160,000	16.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		242.00000	242,000	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		119.00000	119,000	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		385.00000	385,000	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		62.00000	62,000	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		467.00000	467,000	17.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		44.00000	44,000	17.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		553.00000	553,000	18.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		30.00000	30,000	18.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		643.00000	643,000	18.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		20.00000	20,000	18.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		736.00000	737,000	19.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		13.00000	14,000	19.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		689.00000	690,000	18.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		16.00000	17,000	18.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		95.00000	94,000	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		322.00000	321,000	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		124.00000	124,000	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		251.00000	251,000	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		161.00000	161,000	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		188.00000	188,000	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		212.00000	211,000	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		139.00000	138,000	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		275.00000	275,000	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		102.00000	102,000	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		347.00000	347,000	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		74.00000	74,000	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		425.00000	425,000	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		52.00000	52,000	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		509.00000	509,000	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		36.00000	36,000	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		598.00000	598,000	18.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		25.00000	25,000	18.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		310.00000	310,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		87.00000	87,000	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,227.00000	8,227,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	45.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,227.00000	6,227,000	45.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,227.00000	4,227,000	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,228.00000	2,228,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,773.00000	1,774,000	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,773.00000	2,774,000	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,773.00000	3,774,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	1,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,177.00000	8,177,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	45.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,177.00000	6,177,000	45.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,177.00000	4,177,000	36.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,178.00000	2,178,000	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		109.00000	108,000	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		286.00000	285,000	17.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,823.00000	1,824,000	26.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	26.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,823.00000	2,824,000	24.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	24.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,823.00000	3,824,000	22.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	22.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,127.00000	8,127,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	45.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,127.00000	6,127,000	45.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,127.00000	4,127,000	36.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,128.00000	2,128,000	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,873.00000	1,874,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,873.00000	2,874,000	24.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	24.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,873.00000	3,874,000	22.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	1,000	22.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,277.00000	8,277,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	45.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,277.00000	6,277,000	45.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,277.00000	4,277,000	36.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,278.00000	2,278,000	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		83.00000	82,000	17.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		360.00000	359,000	17.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,723.00000	1,724,000	25.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	25.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,723.00000	2,724,000	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,723.00000	3,724,000	22.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	1,000	22.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,377.00000	8,377,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	45.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,377.00000	6,377,000	45.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,377.00000	4,377,000	37.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,378.00000	2,378,000	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		63.00000	62,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		440.00000	439,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,623.00000	1,624,000	24.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	24.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,623.00000	2,624,000	25.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,623.00000	3,624,000	22.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	1,000	22.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.92140	6.92070		16.74	0.00	0	197.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,679.00000	7,679,000	35.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	30.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,679.00000	5,679,000	30.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	3,000	26.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,682.00000	3,682,000	26.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		40.00000	39,000	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,719.00000	1,718,000	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		469.00000	468,000	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		148.00000	147,000	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,329.00000	1,329,000	17.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	8,000	17.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,322.00000	2,322,000	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,321.00000	3,321,000	26.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,321.00000	4,321,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,629.00000	7,629,000	35.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,000	30.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,630.00000	5,629,000	30.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	3,000	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,632.00000	3,632,000	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		42.00000	41,000	23.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,671.00000	1,670,000	23.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		501.00000	501,000	16.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		130.00000	130,000	16.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,378.00000	1,379,000	18.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	8,000	18.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,372.00000	2,372,000	24.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	24.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,371.00000	3,371,000	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,371.00000	4,371,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,579.00000	7,579,000	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	30.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,580.00000	5,580,000	30.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	26.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,582.00000	3,582,000	26.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		44.00000	43,000	23.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,623.00000	1,622,000	23.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		536.00000	535,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		115.00000	114,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,427.00000	1,428,000	18.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	7,000	18.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,422.00000	2,422,000	24.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,421.00000	3,421,000	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,421.00000	4,421,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		407.00000	407,000	16.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		186.00000	186,000	16.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,929.00000	7,929,000	35.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	31.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,929.00000	5,929,000	31.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	2,000	27.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,931.00000	3,931,000	27.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		32.00000	31,000	25.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,961.00000	1,960,000	25.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		326.00000	325,000	16.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		255.00000	254,000	16.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,084.00000	1,084,000	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	13,000	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,073.00000	2,073,000	23.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	23.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,071.00000	3,071,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,071.00000	4,071,000	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	35.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,829.00000	7,829,000	35.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	31.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,829.00000	5,829,000	31.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		2.00000	2,000	27.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,831.00000	3,831,000	27.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		35.00000	34,000	24.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,864.00000	1,863,000	24.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		379.00000	378,000	16.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		208.00000	207,000	16.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,181.00000	1,182,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		10.00000	11,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,172.00000	2,173,000	23.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	2,000	23.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,171.00000	3,171,000	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,171.00000	4,171,000	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,979.00000	7,979,000	35.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	31.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,979.00000	5,979,000	31.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	2,000	27.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,981.00000	3,981,000	27.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		31.00000	30,000	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,010.00000	2,009,000	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		302.00000	301,000	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		281.00000	280,000	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,035.00000	1,036,000	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		14.00000	15,000	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,023.00000	2,024,000	22.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		2.00000	3,000	22.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,021.00000	3,022,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	1,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,021.00000	4,021,000	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	35.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,879.00000	7,879,000	35.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	31.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,879.00000	5,879,000	31.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		2.00000	2,000	27.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,881.00000	3,881,000	27.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		33.00000	33,000	24.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,912.00000	1,912,000	24.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		352.00000	351,000	16.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		231.00000	230,000	16.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,132.00000	1,133,000	16.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		11.00000	12,000	16.45	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	14/06/2010	Foreign Exchange Future	4.80	Call		2,122.00000	2,123,000	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	2,000	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,121.00000	3,121,000	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,121.00000	4,121,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,729.00000	7,729,000	35.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	30.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,729.00000	5,729,000	30.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	2,000	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,732.00000	3,731,000	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		38.00000	37,000	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,767.00000	1,766,000	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		437.00000	437,000	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		166.00000	166,000	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,280.00000	1,280,000	17.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	9,000	17.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,272.00000	2,273,000	24.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	2,000	24.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,271.00000	3,271,000	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,271.00000	4,271,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	35.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,229.00000	8,229,000	35.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,229.00000	6,229,000	31.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	27.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,230.00000	4,230,000	27.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		22.00000	21,000	25.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,251.00000	2,250,000	25.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		214.00000	213,000	17.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		443.00000	442,000	17.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		810.00000	810,000	16.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		39.00000	39,000	16.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,774.00000	1,775,000	21.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	4,000	21.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,771.00000	2,772,000	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,771.00000	3,771,000	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,179.00000	8,179,000	35.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,179.00000	6,179,000	31.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	1,000	27.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,181.00000	4,180,000	27.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		23.00000	23,000	25.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,202.00000	2,202,000	25.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		229.00000	228,000	17.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		408.00000	407,000	17.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		853.00000	854,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		32.00000	33,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,824.00000	1,825,000	21.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		3.00000	4,000	21.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,821.00000	2,822,000	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	1,000	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,821.00000	3,821,000	23.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,079.00000	8,079,000	35.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,079.00000	6,079,000	31.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	2,000	27.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,081.00000	4,081,000	27.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		27.00000	26,000	25.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,106.00000	2,105,000	25.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		263.00000	262,000	17.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		342.00000	341,000	17.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		943.00000	943,000	15.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		22.00000	22,000	15.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,923.00000	1,924,000	22.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		2.00000	3,000	22.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,921.00000	2,922,000	27.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,921.00000	3,921,000	23.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,029.00000	8,029,000	35.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	31.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,029.00000	6,029,000	31.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	2,000	27.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,031.00000	4,031,000	27.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		29.00000	28,000	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,058.00000	2,057,000	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		282.00000	280,000	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		311.00000	309,000	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		988.00000	989,000	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		17.00000	18,000	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,973.00000	1,974,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	3,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,971.00000	2,972,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,971.00000	3,971,000	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,279.00000	8,279,000	35.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	32.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,279.00000	6,279,000	32.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,280.00000	4,280,000	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		20.00000	20,000	25.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,299.00000	2,299,000	25.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		200.00000	199,000	18.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		479.00000	478,000	18.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		767.00000	767,000	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		46.00000	46,000	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,725.00000	1,725,000	20.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		4.00000	4,000	20.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,721.00000	2,722,000	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,721.00000	3,721,000	24.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,129.00000	8,129,000	35.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,129.00000	6,129,000	31.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	2,000	27.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,131.00000	4,131,000	27.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		25.00000	24,000	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,154.00000	2,153,000	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		246.00000	244,000	17.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		375.00000	373,000	17.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		897.00000	898,000	15.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		26.00000	27,000	15.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,874.00000	1,874,000	21.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	3,000	21.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,871.00000	2,872,000	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	1,000	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,871.00000	3,871,000	23.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,329.00000	8,329,000	35.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	32.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,329.00000	6,329,000	32.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	27.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,330.00000	4,330,000	27.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		19.00000	18,000	25.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,348.00000	2,347,000	25.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		187.00000	185,000	18.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		516.00000	514,000	18.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		726.00000	726,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		55.00000	55,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,675.00000	1,676,000	20.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		4.00000	5,000	20.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,671.00000	2,672,000	26.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		0.00000	1,000	26.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,671.00000	3,671,000	24.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	24.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.96210	6.96210		17.03	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		406.00000	404,000	16.96	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		351.00000	349,000	16.96	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.73200	130.53400			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.11500	132.91300			0.00	0	0.00
GOVI On	04/02/2010	GOVI			299.68300	298.78400		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		782.00000	1,272,000	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		52,942.00000	44,442,000	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			305.14500	304.23000		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		22,439.00000	25,278,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		78,139.00000	71,828,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			310.82500	309.89400		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		35,903.00000	39,233,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		92,963.00000	86,983,000	6.57	0.00	0	0.00
ILBI On	04/02/2010	Index Future			358.50400	358.47000			0.00	0	426.00
JIBAR FOn	17/02/2010	Jibar Tradeable Future			7.15000	7.16000			0.00	0	0.00
JIBAR FOn	17/03/2010	Jibar Tradeable Future			7.13400	7.12000			0.00	0	0.00
JIBAR FOn	21/04/2010	Jibar Tradeable Future			7.05100	7.06100			0.00	0	0.00
JIBAR FOn	19/05/2010	Jibar Tradeable Future			7.05100	7.06100			0.00	0	0.00
JIBAR FOn	15/06/2010	Jibar Tradeable Future			7.06000	7.07000			0.00	0	0.00
JIBAR FOn	21/07/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.16700	7.18400			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.38400	7.41400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.68400	7.71900			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			8.06700	8.09100			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.48100	8.49300			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.61400	8.64700			0.00	0	5,000.00
OTH1 On	04/02/2010	Index Future			289.20100	288.36100			0.00	0	3.00
OTH1 On	06/05/2010	Index Future			294.47300	293.61700			0.00	0	0.00
R155 On	04/02/2010	Bond Future			7.72600	7.76600		1.50	0.00	0	31.00
R155 On	04/02/2010	Bond Future	7.50	Call		20.00000	26,000	1.49	0.00	0	0.00
R155 On	04/02/2010	Bond Future	7.50	Put		423.00000	369,000	1.49	0.00	0	0.00
R157 On	04/02/2010	Bond Future			8.53500	8.57600		5.00	0.00	0	7,251.00
R157 On	04/02/2010	Bond Future	7.75	Call		0.00000	0,000	4.86	0.00	0	0.00
R157 On	04/02/2010	Bond Future	7.75	Put		4,185.00000	3,982,000	4.86	0.00	0	0.00
R157 On	06/05/2010	Bond Future			8.61600	8.66000		5.00	0.00	0	0.00
R157 On	06/05/2010	Bond Future	8.50	Call		957.00000	1,040,000	4.94	0.00	0	0.00
R157 On	06/05/2010	Bond Future	8.50	Put		1,719.00000	1,593,000	4.94	0.00	0	0.00
R157 On	05/08/2010	Bond Future			8.67200	8.71800		5.00	0.00	0	0.00
R157 On	05/08/2010	Bond Future	8.75	Call		1,901.00000	2,007,000	5.00	0.00	0	0.00
R157 On	05/08/2010	Bond Future	8.75	Put		1,756.00000	1,653,000	5.00	0.00	0	0.00
R186 On	04/02/2010	Bond Future			9.21900	9.28000		11.25	0.00	0	19,109.00
R186 On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	10.78	0.00	0	0.00
R186 On	04/02/2010	Bond Future	8.25	Put		9,999.00000	9,442,000	10.78	0.00	0	0.00
R186 On	06/05/2010	Bond Future			9.27400	9.33700		11.25	0.00	0	0.00
R186 On	06/05/2010	Bond Future	9.00	Call		1,474.00000	1,662,000	11.08	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Put		4,560.00000	4,181,000	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.31600	9.38100		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,210.00000	3,478,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,379.00000	4,069,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,539.00000	1,700,000	11.27	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		7,348.00000	6,931,000	11.27	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,647.00000	6,017,000	12.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		2,451.00000	2,244,000	12.01	0.00	0	1,300.00
R201	On	04/02/2010	Bond Future			8.61300	8.65500		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.82	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,648.00000	4,483,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.69300	8.73700		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		658.00000	716,000	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,548.00000	1,441,000	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.74800	8.79500		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,820.00000	1,917,000	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,094.00000	1,024,000	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.17400	9.22500		7.25	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	6.97	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,521.00000	5,255,000	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.25300	9.30700		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		871.00000	964,000	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,438.00000	2,258,000	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.31400	9.37000		7.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/08/2010	Bond Future	9.25	Call		1,758.00000	1,883,000	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,350.00000	2,199,000	7.11	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.19200	9.24300		8.25	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		6,170.00000	5,880,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		156.00000	202,000	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,548.00000	1,304,000	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		1.00000	2,000	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,343.00000	4,054,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.26500	9.31900		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		931.00000	1,031,000	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,721.00000	2,521,000	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.32300	9.37800		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		1,956.00000	2,091,000	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,653.00000	2,489,000	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.66700	8.69800		4.25	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.09	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,919.00000	3,820,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.76900	8.80300		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		822.00000	867,000	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		982.00000	924,000	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.84500	8.88200		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,314.00000	1,370,000	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		981.00000	932,000	4.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future			9.33200	9.38300		9.25	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	8.85	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		6,899.00000	6,603,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.40600	9.45900		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,206.00000	1,323,000	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,403.00000	2,218,000	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.46500	9.52000		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,357.00000	2,509,000	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,468.00000	2,314,000	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.34100	9.38200		9.75	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,509.00000	5,263,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.40700	9.44900		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,270.00000	1,365,000	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,452.00000	2,299,000	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.45800	9.50200		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,525.00000	2,652,000	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,537.00000	2,408,000	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.08700	9.13700		14.00	0.00	0	1,798.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.39	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		14,307.00000	13,929,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,038.00000	6,415,000	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		2.00000	1,000	15.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/05/2010	Bond Future			9.12600	9.17800		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		513.00000	579,000	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,888.00000	5,564,000	14.03	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.15400	9.20700		14.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,679.00000	1,812,000	14.24	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		5,210.00000	4,947,000	14.24	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			295.98900	295.10600			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			301.38400	300.48500			0.00	0	0.00

**Total for Derivatives :**

**169,698,684.90**

**16,302**

**269,161.00**

**i-Bonds**

R155	On	31/08/2011	Spot Bond			7.67500	7.71500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.52000	8.56000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.20500	9.28000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.60000	8.64000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.16000	9.21000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.18000	9.23000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.64500	8.68000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.32000	9.37000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.33000	9.37000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			9.08000	9.13500			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>169,698,684.90</b>	<b>16,302</b>	<b>269,161.00</b>