



# Daily MTM Report

Daily summary for: 25/01/2010

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			7.63510	7.70820		17.83	79,580,647.30	10,423	275,858.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,792.00000	8,865,000	46.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	44.11	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,792.00000	6,865,000	44.11	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,542.00000	8,615,000	46.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,542.00000	6,615,000	43.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		61.00000	48,000	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		603.00000	663,000	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		509.00000	448,000	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		51.00000	63,000	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,459.00000	1,386,000	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		1.00000	1,000	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,458.00000	2,385,000	27.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,458.00000	3,385,000	25.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,292.00000	8,365,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		727.00000	658,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		19.00000	23,000	18.48	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,709.00000	1,636,000	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,708.00000	2,635,000	28.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,708.00000	3,635,000	23.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,342.00000	8,415,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,342.00000	6,415,000	43.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,658.00000	3,585,000	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,442.00000	8,515,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,442.00000	4,515,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		593.00000	528,000	18.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		35.00000	43,000	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,559.00000	1,486,000	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,558.00000	3,485,000	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,742.00000	8,815,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,742.00000	6,815,000	44.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,942.00000	9,015,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,942.00000	7,015,000	44.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		25.00000	19,000	22.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		967.00000	1,034,000	22.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,058.00000	1,985,000	26.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,058.00000	2,985,000	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,892.00000	8,965,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,892.00000	6,965,000	44.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,842.00000	8,915,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	44.20	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	14.55	Put		6,842.00000	6,915,000	44.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,642.00000	8,715,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,642.00000	6,715,000	43.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,692.00000	8,765,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,692.00000	6,765,000	43.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,592.00000	8,665,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,592.00000	6,665,000	43.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,409.00000	1,336,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,408.00000	2,335,000	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,408.00000	3,335,000	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,492.00000	8,565,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,492.00000	6,565,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,392.00000	8,465,000	46.20	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	14.10	Call		0.00000	0,000	43.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,392.00000	6,465,000	43.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,892.00000	4,965,000	37.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,608.00000	3,535,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		68.00000	54,000	20.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		560.00000	619,000	20.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		550.00000	487,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		42.00000	52,000	18.28	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,509.00000	1,436,000	22.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	22.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,508.00000	2,435,000	27.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,508.00000	3,435,000	25.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		49.00000	38,000	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		691.00000	753,000	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		430.00000	373,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		72.00000	88,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,360.00000	1,287,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,358.00000	2,285,000	26.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,358.00000	3,285,000	26.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,111.00000	1,039,000	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		3.00000	4,000	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,108.00000	2,035,000	26.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,108.00000	3,035,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		357.00000	305,000	18.03	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		99.00000	120,000	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,260.00000	1,187,000	20.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		2.00000	2,000	20.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,258.00000	2,185,000	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,258.00000	3,185,000	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		44.00000	34,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		736.00000	799,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		393.00000	338,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		85.00000	103,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,308.00000	2,235,000	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,308.00000	3,235,000	27.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,210.00000	1,138,000	19.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		2.00000	3,000	19.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,208.00000	2,135,000	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,208.00000	3,135,000	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,342.00000	5,415,000	39.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,161.00000	1,088,000	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		3.00000	3,000	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,158.00000	2,085,000	26.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,158.00000	3,085,000	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,492.00000	4,565,000	35.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		23.00000	17,000	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,015.00000	1,082,000	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		207.00000	172,000	18.07	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		199.00000	237,000	18.07	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,012.00000	941,000	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		4.00000	6,000	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,008.00000	1,935,000	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,008.00000	2,935,000	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		186.00000	153,000	18.30	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		228.00000	268,000	18.30	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		964.00000	892,000	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		6.00000	7,000	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,958.00000	1,885,000	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,958.00000	2,885,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		11.00000	8,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,353.00000	1,423,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		681.00000	614,000	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		23.00000	29,000	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,659.00000	1,586,000	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,658.00000	2,585,000	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		149.00000	122,000	18.77	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		291.00000	337,000	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		867.00000	797,000	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		9.00000	12,000	18.63	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,858.00000	1,785,000	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,858.00000	2,785,000	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		15.00000	11,000	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,207.00000	1,276,000	23.73	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		820.00000	750,000	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		12.00000	15,000	18.58	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,809.00000	1,735,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		773.00000	704,000	18.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		15.00000	19,000	18.53	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,759.00000	1,685,000	23.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	23.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,758.00000	2,685,000	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	39.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,392.00000	5,465,000	39.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,392.00000	4,465,000	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		637.00000	571,000	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		29.00000	36,000	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,609.00000	1,536,000	22.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	22.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,608.00000	2,535,000	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,292.00000	4,365,000	34.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		469.00000	409,000	18.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		61.00000	74,000	18.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,692.00000	7,765,000	45.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,310.00000	1,237,000	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,808.00000	2,735,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,308.00000	4,235,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,942.00000	8,015,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	37.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,942.00000	5,015,000	37.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,062.00000	989,000	18.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		4.00000	4,000	18.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,558.00000	2,485,000	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,058.00000	3,985,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		323.00000	274,000	17.98	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		115.00000	139,000	17.98	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		9.00000	7,000	24.91	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,451.00000	1,522,000	24.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,542.00000	4,615,000	35.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		291.00000	244,000	17.93	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		133.00000	159,000	17.93	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	7.60	Call		261.00000	217,000	17.88	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		153.00000	182,000	17.88	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		5.00000	3,000	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,847.00000	1,918,000	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		5.00000	4,000	26.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,747.00000	1,819,000	26.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		233.00000	192,000	17.83	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		175.00000	207,000	17.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		134.00000	109,000	19.01	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		326.00000	374,000	19.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,742.00000	4,815,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		96.00000	77,000	19.72	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		438.00000	492,000	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,992.00000	5,065,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		55.00000	43,000	20.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		647.00000	708,000	20.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,642.00000	4,715,000	36.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		4.00000	3,000	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,946.00000	2,018,000	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		120.00000	97,000	19.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		362.00000	412,000	19.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,692.00000	4,765,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		107.00000	86,000	19.48	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		399.00000	451,000	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		76.00000	61,000	20.19	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		518.00000	576,000	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,792.00000	4,865,000	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2.00000	1,000	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,394.00000	2,466,000	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,294.00000	2,366,000	28.25	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		2,194.00000	2,267,000	27.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		86.00000	68,000	19.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		478.00000	533,000	19.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	38.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,192.00000	5,265,000	38.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,493.00000	2,566,000	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		35.00000	27,000	21.84	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		827.00000	892,000	21.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,142.00000	5,215,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		39.00000	30,000	21.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		781.00000	845,000	21.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	39.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,242.00000	5,315,000	39.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		31.00000	24,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		873.00000	939,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	39.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,292.00000	5,365,000	39.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,693.00000	2,766,000	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,593.00000	2,666,000	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		28.00000	21,000	22.31	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		920.00000	986,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	40.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,442.00000	5,515,000	40.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		21.00000	15,000	23.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,063.00000	1,130,000	23.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	42.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,942.00000	6,015,000	42.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		12.00000	9,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,304.00000	1,374,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,542.00000	5,615,000	40.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,843.00000	2,915,000	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		17.00000	12,000	23.49	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	8.85	Put		1,159.00000	1,227,000	23.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	42.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,892.00000	5,965,000	42.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	41.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,642.00000	5,715,000	41.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,943.00000	3,015,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		14.00000	10,000	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,256.00000	1,325,000	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,492.00000	5,565,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,793.00000	2,865,000	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		19.00000	14,000	23.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,111.00000	1,179,000	23.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	41.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,792.00000	5,865,000	41.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		7.00000	5,000	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,599.00000	1,670,000	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		6.00000	4,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,698.00000	1,769,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,092.00000	6,165,000	42.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		4.00000	3,000	27.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,896.00000	1,968,000	27.03	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	14.00	Call		0.00000	0,000	43.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,292.00000	6,365,000	43.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,192.00000	4,265,000	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		3.00000	2,000	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,095.00000	2,167,000	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,442.00000	6,515,000	43.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,342.00000	4,415,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,242.00000	4,315,000	34.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,192.00000	6,265,000	43.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,092.00000	4,165,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,992.00000	4,065,000	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		4.00000	2,000	27.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,996.00000	2,067,000	27.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,242.00000	6,315,000	43.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,142.00000	4,215,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	33.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,042.00000	4,115,000	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,942.00000	4,015,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,842.00000	3,915,000	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	40.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,592.00000	5,665,000	40.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,893.00000	2,965,000	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		10.00000	7,000	24.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,402.00000	1,472,000	24.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,692.00000	5,765,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,192.00000	3,265,000	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,092.00000	3,165,000	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,992.00000	3,065,000	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		9.00000	6,000	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,501.00000	1,571,000	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	41.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,742.00000	5,815,000	41.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,042.00000	3,115,000	30.36	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		8.00000	6,000	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,550.00000	1,621,000	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,842.00000	5,915,000	42.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,742.00000	3,815,000	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,642.00000	3,715,000	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,542.00000	3,615,000	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,442.00000	3,515,000	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.21	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,342.00000	3,415,000	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,242.00000	3,315,000	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,142.00000	3,215,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		7.00000	5,000	25.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,649.00000	1,720,000	25.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,992.00000	6,065,000	42.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,892.00000	3,965,000	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,792.00000	3,865,000	32.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,692.00000	3,765,000	32.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,592.00000	3,665,000	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,492.00000	3,565,000	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,392.00000	3,465,000	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		5.00000	4,000	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,797.00000	1,869,000	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,842.00000	4,915,000	37.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	29.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,743.00000	2,816,000	29.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,643.00000	2,716,000	29.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,543.00000	2,616,000	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,443.00000	2,516,000	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2.00000	1,000	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,344.00000	2,416,000	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2.00000	1,000	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,244.00000	2,316,000	28.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		3.00000	2,000	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,045.00000	2,117,000	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.04	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,592.00000	4,665,000	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		3.00000	2,000	27.83	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,145.00000	2,217,000	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,732.00000	3,805,000	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,292.00000	3,365,000	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,892.00000	7,965,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,108.00000	4,035,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,842.00000	7,915,000	46.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,158.00000	4,085,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,992.00000	8,065,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,008.00000	3,935,000	21.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,092.00000	8,165,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		167.00000	137,000	18.54	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	15/03/2010	Foreign Exchange Future	7.80	Put		259.00000	302,000	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		915.00000	844,000	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		7.00000	9,000	18.68	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,908.00000	1,835,000	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,908.00000	2,835,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,908.00000	3,835,000	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,142.00000	8,215,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,142.00000	6,215,000	42.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,858.00000	3,785,000	22.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,192.00000	8,265,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,808.00000	3,735,000	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,742.00000	7,815,000	45.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,258.00000	4,185,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,792.00000	7,865,000	45.93	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	3.50	Call		4,208.00000	4,135,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,042.00000	8,115,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,042.00000	6,115,000	42.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,958.00000	3,885,000	21.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,242.00000	8,315,000	46.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,758.00000	3,685,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.76910	7.84390		18.19	854,601.00	110	39,156.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		190.00000	172,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		746.00000	803,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,306.00000	8,381,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,306.00000	6,381,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,694.00000	3,619,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,356.00000	8,431,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,356.00000	6,431,000	30.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,644.00000	3,569,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,456.00000	8,531,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,756.00000	8,831,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,956.00000	9,031,000	33.30	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		6,956.00000	7,031,000	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		21.00000	18,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,977.00000	3,049,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,906.00000	8,981,000	33.30	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		6,906.00000	6,981,000	31.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		22.00000	19,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,928.00000	3,000,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,098.00000	2,023,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		4.00000	4,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,094.00000	3,020,000	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,856.00000	8,931,000	33.30	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		6,856.00000	6,931,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,656.00000	8,731,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,706.00000	8,781,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,606.00000	8,681,000	33.30	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		6,606.00000	6,681,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		568.00000	518,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		174.00000	199,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,410.00000	1,336,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		16.00000	17,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,396.00000	2,321,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,394.00000	3,319,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,506.00000	8,581,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,506.00000	6,581,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,507.00000	1,433,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		13.00000	14,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,496.00000	2,421,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	24.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,494.00000	3,419,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,406.00000	8,481,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		705.00000	649,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		111.00000	130,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,604.00000	1,531,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		10.00000	12,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,594.00000	3,519,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,456.00000	6,531,000	30.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		3.00000	2,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,959.00000	5,033,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		212.00000	192,000	20.30	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		668.00000	723,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		669.00000	614,000	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		125.00000	145,000	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,555.00000	1,482,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		11.00000	13,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,545.00000	2,471,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	2,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,544.00000	3,469,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		180.00000	163,000	20.87	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	14/06/2010	Foreign Exchange Future	8.45	Put		786.00000	844,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		132.00000	119,000	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,038.00000	1,100,000	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,756.00000	6,831,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,706.00000	6,781,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		11.00000	10,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,717.00000	3,791,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,656.00000	6,731,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		139.00000	125,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		995.00000	1,056,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,170.00000	1,098,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		26.00000	29,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,147.00000	2,073,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		3.00000	4,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,144.00000	3,070,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		171.00000	154,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		827.00000	885,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		537.00000	488,000	17.86	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		193.00000	219,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,346.00000	2,272,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	3,000	23.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,344.00000	3,269,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	2,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,208.00000	5,283,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		7.00000	6,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,213.00000	4,287,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		17.00000	15,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,223.00000	3,296,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		162.00000	146,000	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		868.00000	927,000	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		507.00000	460,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		213.00000	241,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,313.00000	1,240,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		19.00000	21,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,296.00000	2,222,000	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	3,000	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,294.00000	3,219,000	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	1,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,258.00000	5,332,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		7.00000	5,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,263.00000	4,336,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		16.00000	14,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,272.00000	3,345,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		154.00000	139,000	21.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		910.00000	970,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,265.00000	1,192,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		21.00000	23,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,247.00000	2,172,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		3.00000	3,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,244.00000	3,169,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,308.00000	5,382,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		16.00000	14,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,322.00000	3,395,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		146.00000	132,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		952.00000	1,013,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,218.00000	1,145,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		24.00000	26,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,197.00000	2,123,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		3.00000	4,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,194.00000	3,120,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,457.00000	5,532,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		5.00000	4,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,461.00000	4,535,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		14.00000	12,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,470.00000	3,543,000	29.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		125.00000	113,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,081.00000	1,144,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		375.00000	338,000	18.38	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		331.00000	369,000	18.38	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,076.00000	1,006,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		32.00000	37,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,048.00000	1,974,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		4.00000	5,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,044.00000	2,970,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		352.00000	319,000	18.57	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		358.00000	400,000	18.57	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,029.00000	963,000	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		35.00000	44,000	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,998.00000	1,924,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		4.00000	5,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,995.00000	2,920,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,557.00000	5,632,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		13.00000	11,000	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,569.00000	3,642,000	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		113.00000	102,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,169.00000	1,233,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		333.00000	301,000	18.76	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		389.00000	432,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		986.00000	920,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		42.00000	51,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,949.00000	1,875,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		5.00000	6,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,945.00000	2,870,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,657.00000	5,732,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		12.00000	10,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,668.00000	3,741,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,857.00000	5,932,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		3.00000	2,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,859.00000	4,933,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		10.00000	9,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,866.00000	3,940,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		23.00000	20,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,879.00000	2,951,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,807.00000	5,882,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	3,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,809.00000	4,884,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		11.00000	9,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,817.00000	3,890,000	30.06	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	7.15	Call		780.00000	721,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		86.00000	102,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,702.00000	1,629,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		8.00000	10,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,695.00000	2,620,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,757.00000	5,832,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		11.00000	10,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,767.00000	3,841,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		25.00000	22,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,781.00000	2,853,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		94.00000	85,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,350.00000	1,416,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		265.00000	240,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		521.00000	571,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		819.00000	759,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		75.00000	90,000	17.35	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,752.00000	1,678,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		8.00000	9,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,745.00000	2,670,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,607.00000	5,682,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		12.00000	11,000	29.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,618.00000	3,692,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		314.00000	284,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		420.00000	465,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		943.00000	878,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		49.00000	59,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,899.00000	1,825,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		5.00000	6,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,895.00000	2,820,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,507.00000	5,582,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		5.00000	4,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,511.00000	4,585,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		13.00000	12,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,519.00000	3,593,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		108.00000	97,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,214.00000	1,278,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		119.00000	107,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,125.00000	1,188,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	2,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,158.00000	5,233,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		8.00000	6,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,164.00000	4,237,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		103.00000	93,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,259.00000	1,324,000	22.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		901.00000	837,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		57.00000	68,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,850.00000	1,776,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		6.00000	7,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,358.00000	5,432,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		15.00000	13,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,371.00000	3,444,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		85.00000	77,000	23.75	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,441.00000	1,508,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		742.00000	684,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		98.00000	115,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,653.00000	1,580,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		9.00000	11,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,645.00000	2,571,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	2,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		9.00000	8,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,015.00000	4,089,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		82.00000	74,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,488.00000	1,555,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		98.00000	89,000	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,304.00000	1,370,000	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		634.00000	581,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		140.00000	162,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.89	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	15.50	Put		7,656.00000	7,731,000	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,157.00000	6,231,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		4.00000	3,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,660.00000	4,734,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		18.00000	15,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,174.00000	3,246,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,361.00000	1,288,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		17.00000	19,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,845.00000	2,770,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,344.00000	4,269,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,906.00000	7,981,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,406.00000	6,481,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		14.00000	13,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,420.00000	3,494,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		224.00000	202,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		630.00000	683,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,123.00000	1,050,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		29.00000	31,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,595.00000	2,521,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	2,000	24.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,094.00000	4,019,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		78.00000	71,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,534.00000	1,602,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		478.00000	433,000	17.99	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		234.00000	264,000	17.99	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		5.00000	4,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,411.00000	4,485,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		9.00000	7,000	30.26	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,065.00000	4,138,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		89.00000	81,000	23.56	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,395.00000	1,462,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		75.00000	68,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,581.00000	1,649,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		451.00000	407,000	18.06	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		257.00000	288,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		6.00000	5,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,362.00000	4,436,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		61.00000	55,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,817.00000	1,886,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		66.00000	60,000	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,722.00000	1,791,000	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		424.00000	382,000	18.12	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		280.00000	313,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		58.00000	53,000	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	14/06/2010	Foreign Exchange Future	9.65	Put		1,864.00000	1,934,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		63.00000	57,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,769.00000	1,838,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		69.00000	62,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,675.00000	1,743,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		399.00000	358,000	18.19	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		305.00000	339,000	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		4.00000	3,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,710.00000	4,784,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		251.00000	227,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		557.00000	608,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		3.00000	2,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,909.00000	4,983,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		24.00000	21,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,830.00000	2,902,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		26.00000	23,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,732.00000	2,804,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		28.00000	25,000	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,634.00000	2,706,000	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		201.00000	181,000	20.49	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		707.00000	762,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	3,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,759.00000	4,834,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		27.00000	24,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,683.00000	2,755,000	27.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		30.00000	26,000	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,586.00000	2,657,000	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		237.00000	214,000	19.91	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		593.00000	645,000	19.91	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		4.00000	3,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,610.00000	4,684,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		31.00000	27,000	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,537.00000	2,608,000	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		34.00000	30,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,440.00000	2,511,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		37.00000	33,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,343.00000	2,414,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		41.00000	36,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,247.00000	2,317,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		45.00000	40,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,151.00000	2,221,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		50.00000	44,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,056.00000	2,125,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		54.00000	49,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,960.00000	2,030,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		281.00000	254,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		487.00000	535,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		6.00000	5,000	30.23	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,312.00000	4,386,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		72.00000	65,000	24.52	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		1,628.00000	1,696,000	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		4.00000	4,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,560.00000	4,635,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		33.00000	29,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,489.00000	2,560,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		36.00000	31,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,392.00000	2,462,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		39.00000	35,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,295.00000	2,366,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		48.00000	42,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,104.00000	2,173,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		52.00000	47,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,008.00000	2,078,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		56.00000	51,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,912.00000	1,982,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		297.00000	269,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		453.00000	500,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		43.00000	38,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,199.00000	2,269,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,856.00000	7,931,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,144.00000	4,069,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,907.00000	5,982,000	30.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		10.00000	9,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,916.00000	3,990,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,956.00000	8,031,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,957.00000	6,032,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		9.00000	8,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,965.00000	4,039,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,044.00000	3,969,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,106.00000	8,181,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,107.00000	6,181,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		8.00000	7,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,114.00000	4,188,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,894.00000	3,819,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,006.00000	8,081,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,007.00000	6,082,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,994.00000	3,919,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.30	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	17.50	Put		9,656.00000	9,731,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,056.00000	8,131,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,057.00000	6,132,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,944.00000	3,869,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,156.00000	8,231,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,844.00000	3,769,000	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,206.00000	8,281,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,207.00000	6,281,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		860.00000	798,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		66.00000	79,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,801.00000	1,727,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		7.00000	8,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,795.00000	2,720,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,794.00000	3,719,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,756.00000	7,831,000	33.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,244.00000	4,169,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,806.00000	7,881,000	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,194.00000	4,119,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,256.00000	8,331,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,257.00000	6,331,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,744.00000	3,669,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.90420	7.97930		18.58	411,018.40	52	6,211.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,872.00000	7,947,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		15.00000	13,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,886.00000	5,959,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		41.00000	38,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,912.00000	3,984,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		122.00000	113,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,993.00000	2,059,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,196.00000	1,129,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		67.00000	75,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,139.00000	2,064,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		10.00000	10,000	19.37	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,132.00000	3,057,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		3.00000	3,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,130.00000	4,055,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		2.00000	1,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,823.00000	7,897,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		15.00000	13,000	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,836.00000	5,909,000	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		42.00000	39,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,863.00000	3,935,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		125.00000	117,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,946.00000	2,013,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		552.00000	512,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		373.00000	408,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,240.00000	1,172,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		61.00000	68,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,188.00000	2,114,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		9.00000	10,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,181.00000	3,106,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,180.00000	4,105,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	1,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		528.00000	490,000	18.50	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		399.00000	436,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.78	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	13/09/2010	Foreign Exchange Future	15.90	Put		7,922.00000	7,997,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		14.00000	13,000	32.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,935.00000	6,009,000	32.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		40.00000	37,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,961.00000	4,033,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		118.00000	110,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,039.00000	2,106,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		504.00000	468,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		425.00000	464,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,152.00000	1,086,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		73.00000	82,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,089.00000	2,015,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		10.00000	11,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,082.00000	3,007,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		3.00000	3,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,080.00000	4,005,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,972.00000	8,047,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		14.00000	12,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,985.00000	6,058,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		39.00000	36,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,010.00000	4,082,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		115.00000	107,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,086.00000	2,153,000	24.93	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	13/09/2010	Foreign Exchange Future	7.95	Call		482.00000	448,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		453.00000	494,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,109.00000	1,046,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		80.00000	92,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,040.00000	1,966,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		11.00000	12,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,032.00000	2,957,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,030.00000	3,955,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,072.00000	8,147,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		13.00000	11,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,084.00000	6,157,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		37.00000	34,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,108.00000	4,180,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		108.00000	100,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,179.00000	2,246,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		443.00000	412,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		514.00000	558,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,030.00000	969,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		101.00000	115,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,943.00000	1,869,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		14.00000	15,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,932.00000	2,857,000	23.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,930.00000	3,855,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,122.00000	8,197,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		12.00000	10,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,133.00000	6,206,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		36.00000	33,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,157.00000	4,229,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		104.00000	97,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,225.00000	2,293,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		425.00000	395,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		546.00000	591,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		991.00000	932,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		112.00000	128,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,894.00000	1,821,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		15.00000	17,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,883.00000	2,808,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		4.00000	4,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,880.00000	3,805,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,172.00000	8,247,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		11.00000	10,000	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,182.00000	6,256,000	31.85	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	13/09/2010	Foreign Exchange Future	12.15	Call		35.00000	32,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,206.00000	4,278,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		101.00000	94,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,272.00000	2,340,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		408.00000	379,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		579.00000	625,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		954.00000	896,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		125.00000	142,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,846.00000	1,773,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		17.00000	19,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,833.00000	2,758,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		4.00000	4,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,830.00000	3,755,000	28.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	28.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,322.00000	8,397,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		10.00000	8,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,331.00000	6,404,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		32.00000	29,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,353.00000	4,425,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		92.00000	85,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,413.00000	2,481,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		847.00000	793,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		168.00000	189,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,702.00000	1,630,000	18.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		23.00000	26,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,684.00000	2,609,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		5.00000	5,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,680.00000	3,605,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,272.00000	8,347,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		10.00000	9,000	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,281.00000	6,355,000	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		33.00000	30,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,304.00000	4,376,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		95.00000	88,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,366.00000	2,434,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		376.00000	349,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		647.00000	695,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		881.00000	826,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		152.00000	172,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,750.00000	1,678,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		21.00000	24,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,733.00000	2,659,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		4.00000	5,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,730.00000	3,655,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,422.00000	8,497,000	29.78	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	13/09/2010	Foreign Exchange Future	14.40	Call		9.00000	7,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,430.00000	6,503,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		30.00000	28,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,451.00000	4,524,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		86.00000	80,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,507.00000	2,576,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		333.00000	309,000	20.14	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		754.00000	805,000	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		780.00000	729,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		201.00000	225,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,607.00000	1,536,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		28.00000	32,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,584.00000	2,510,000	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		5.00000	6,000	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,580.00000	3,505,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		361.00000	336,000	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		682.00000	732,000	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,723.00000	7,798,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		16.00000	14,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,737.00000	5,810,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		44.00000	40,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,765.00000	3,836,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		133.00000	124,000	24.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,854.00000	1,920,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		603.00000	561,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		324.00000	357,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,330.00000	1,261,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		51.00000	57,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,287.00000	2,212,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		8.00000	8,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,281.00000	3,206,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	2,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,279.00000	4,204,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		2.00000	1,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,773.00000	7,847,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		15.00000	14,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,786.00000	5,860,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		43.00000	40,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,814.00000	3,886,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		129.00000	120,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,900.00000	1,966,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		577.00000	536,000	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		348.00000	382,000	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,285.00000	1,217,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		56.00000	63,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,237.00000	2,163,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		8.00000	9,000	19.89	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,231.00000	3,156,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,230.00000	4,154,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,022.00000	8,097,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		13.00000	11,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,034.00000	6,107,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		38.00000	35,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,059.00000	4,131,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		111.00000	103,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,132.00000	2,199,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		462.00000	430,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		483.00000	526,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,069.00000	1,007,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		90.00000	103,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,991.00000	1,918,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		12.00000	14,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,982.00000	2,907,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,980.00000	3,905,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,222.00000	8,297,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		11.00000	9,000	31.79	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,232.00000	6,305,000	31.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		34.00000	31,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,255.00000	4,327,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		98.00000	91,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,319.00000	2,387,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		392.00000	364,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		613.00000	660,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		917.00000	861,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		138.00000	157,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,798.00000	1,725,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		19.00000	21,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,783.00000	2,708,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,780.00000	3,705,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,372.00000	8,447,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		9.00000	8,000	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,380.00000	6,454,000	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		31.00000	28,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,402.00000	4,474,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		89.00000	83,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,460.00000	2,529,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		347.00000	322,000	19.98	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		718.00000	768,000	19.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		813.00000	760,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		184.00000	206,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,655.00000	1,583,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		26.00000	29,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,634.00000	2,559,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		5.00000	5,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,630.00000	3,555,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		171.00000	159,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,492.00000	1,555,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		190.00000	176,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,361.00000	1,422,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		867.00000	921,000	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		296.00000	275,000	20.60	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		984.00000	1,041,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		263.00000	245,000	21.07	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.04020	8.11520		18.84	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		20.00000	18,000	33.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,855.00000	7,928,000	33.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		40.00000	37,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,875.00000	5,947,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		81.00000	77,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,916.00000	3,987,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		194.00000	184,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,029.00000	2,094,000	23.93	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	13/12/2010	Foreign Exchange Future	7.95	Call		642.00000	604,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		477.00000	514,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,271.00000	1,208,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		106.00000	118,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,182.00000	2,108,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		17.00000	18,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,171.00000	3,096,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		6.00000	6,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,166.00000	4,091,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		428.00000	404,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		863.00000	914,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		19.00000	18,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,904.00000	7,978,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		39.00000	36,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,924.00000	5,996,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		80.00000	76,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,965.00000	4,036,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		190.00000	180,000	24.06	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,075.00000	2,140,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,231.00000	1,168,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		116.00000	128,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,133.00000	2,058,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		18.00000	18,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,121.00000	3,047,000	22.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		6.00000	7,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,116.00000	4,041,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		19.00000	17,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,954.00000	8,027,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		38.00000	36,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,973.00000	6,046,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		79.00000	74,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,014.00000	4,084,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		185.00000	175,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,120.00000	2,185,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		597.00000	562,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		532.00000	572,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,190.00000	1,128,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		125.00000	138,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,084.00000	2,009,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		19.00000	19,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,072.00000	2,997,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		7.00000	7,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,066.00000	3,992,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	2,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		19.00000	17,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,004.00000	8,077,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		38.00000	35,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,023.00000	6,095,000	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	13/12/2010	Foreign Exchange Future	12.10	Call		77.00000	73,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,062.00000	4,133,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		181.00000	171,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,166.00000	2,231,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		576.00000	544,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		561.00000	604,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,151.00000	1,092,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		136.00000	152,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,035.00000	1,962,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		20.00000	22,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,022.00000	2,947,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		7.00000	7,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,017.00000	3,942,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	2,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		619.00000	583,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		504.00000	543,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		18.00000	16,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,053.00000	8,126,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		37.00000	35,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,072.00000	6,145,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		76.00000	71,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,111.00000	4,181,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		177.00000	167,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,212.00000	2,277,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		557.00000	526,000	19.11	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		592.00000	636,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,114.00000	1,057,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		149.00000	167,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,987.00000	1,914,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		22.00000	24,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,972.00000	2,898,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	8,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,967.00000	3,892,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	2,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		18.00000	16,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,103.00000	8,176,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		36.00000	34,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,121.00000	6,194,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		74.00000	70,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,159.00000	4,230,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		172.00000	162,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,257.00000	2,322,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		539.00000	508,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		624.00000	668,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,078.00000	1,022,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		163.00000	182,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,940.00000	1,867,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		25.00000	27,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,923.00000	2,848,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		8.00000	8,000	21.85	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	13/12/2010	Foreign Exchange Future	4.20	Call		3,917.00000	3,842,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		17.00000	16,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,152.00000	8,226,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		36.00000	33,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,171.00000	6,243,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		73.00000	68,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,208.00000	4,278,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		168.00000	158,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,303.00000	2,368,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		521.00000	491,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		656.00000	701,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,043.00000	988,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		178.00000	198,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,893.00000	1,821,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		28.00000	31,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,873.00000	2,799,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		8.00000	9,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,867.00000	3,792,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		16.00000	14,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,351.00000	8,424,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		33.00000	31,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,368.00000	6,441,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		67.00000	63,000	29.08	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,402.00000	4,473,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		152.00000	143,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,487.00000	2,553,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		457.00000	431,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		792.00000	841,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		912.00000	862,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		247.00000	272,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,707.00000	1,637,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		42.00000	47,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,675.00000	2,601,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		10.00000	11,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,668.00000	3,593,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	3,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		16.00000	14,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,301.00000	8,374,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		34.00000	31,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,319.00000	6,391,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		68.00000	64,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,353.00000	4,424,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		156.00000	147,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,441.00000	2,507,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		472.00000	445,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		757.00000	805,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		943.00000	892,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		228.00000	252,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,753.00000	1,682,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		38.00000	42,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,725.00000	2,650,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		10.00000	10,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,718.00000	3,643,000	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	3,000	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		415.00000	391,000	20.31	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		900.00000	951,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		15.00000	14,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,400.00000	8,474,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		32.00000	30,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,417.00000	6,490,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		66.00000	62,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,451.00000	4,522,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		148.00000	140,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,533.00000	2,600,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		442.00000	417,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		827.00000	877,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		881.00000	832,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		266.00000	292,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,662.00000	1,592,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		47.00000	52,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,626.00000	2,551,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		11.00000	11,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,618.00000	3,543,000	25.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	3,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		504.00000	475,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		689.00000	735,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		20.00000	19,000	33.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,755.00000	7,829,000	33.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		41.00000	38,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,776.00000	5,848,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		84.00000	80,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,819.00000	3,890,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		204.00000	193,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,939.00000	2,003,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		689.00000	649,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		424.00000	459,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,355.00000	1,289,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		90.00000	99,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,280.00000	2,206,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		15.00000	16,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,270.00000	3,195,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		5.00000	5,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,266.00000	4,191,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		20.00000	18,000	33.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,805.00000	7,878,000	33.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		40.00000	38,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,825.00000	5,898,000	31.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		83.00000	78,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,868.00000	3,938,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		199.00000	188,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,984.00000	2,048,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		665.00000	627,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		450.00000	487,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,313.00000	1,248,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		98.00000	108,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,231.00000	2,157,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		16.00000	17,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,220.00000	3,146,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	6,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,216.00000	4,141,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		17.00000	15,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,202.00000	8,275,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		35.00000	33,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,220.00000	6,293,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		71.00000	67,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,256.00000	4,327,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		163.00000	154,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,348.00000	2,414,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,009.00000	955,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		194.00000	215,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,846.00000	1,774,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		31.00000	34,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,824.00000	2,749,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		9.00000	9,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,817.00000	3,742,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		16.00000	15,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,251.00000	8,325,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		34.00000	32,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,269.00000	6,342,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		70.00000	66,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,305.00000	4,376,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		159.00000	150,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,394.00000	2,460,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		488.00000	460,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		723.00000	770,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		976.00000	923,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		211.00000	233,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,799.00000	1,728,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		34.00000	38,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,774.00000	2,700,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		9.00000	10,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,767.00000	3,693,000	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	3,000	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		26.00000	24,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,961.00000	7,034,000	32.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		53.00000	50,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,988.00000	5,060,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		115.00000	109,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,050.00000	3,119,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		315.00000	297,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,250.00000	1,307,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,065.00000	4,990,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,291.00000	1,348,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		306.00000	288,000	21.65	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.35560	12.40780		15.27	3,088,900.00	250	13,249.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,592.00000	9,644,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,592.00000	7,644,000	37.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,592.00000	5,644,000	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	1,000	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,594.00000	3,645,000	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		29.00000	25,000	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,621.00000	1,669,000	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		117.00000	102,000	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		709.00000	746,000	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		526.00000	484,000	15.16	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	12.00	Put		118.00000	128,000	15.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,416.00000	1,364,000	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		8.00000	8,000	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,409.00000	2,357,000	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,742.00000	9,794,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	38.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,742.00000	7,794,000	38.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,742.00000	5,794,000	31.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,743.00000	3,795,000	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		24.00000	21,000	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,766.00000	1,815,000	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		94.00000	81,000	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		836.00000	875,000	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		426.00000	387,000	15.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		168.00000	181,000	15.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,269.00000	1,217,000	16.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		11.00000	11,000	16.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,260.00000	2,207,000	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2.00000	1,000	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,692.00000	9,744,000	38.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,692.00000	7,744,000	38.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,692.00000	5,744,000	31.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,693.00000	3,745,000	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		26.00000	22,000	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,718.00000	1,766,000	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		101.00000	88,000	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		793.00000	832,000	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		458.00000	418,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		150.00000	162,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,318.00000	1,266,000	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		10.00000	10,000	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,310.00000	2,257,000	21.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2.00000	1,000	21.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,258.00000	3,206,000	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,092.00000	9,144,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,092.00000	7,144,000	36.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,942.00000	8,994,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	35.53	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,942.00000	6,994,000	35.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,942.00000	4,994,000	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		4.00000	3,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,946.00000	2,997,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		70.00000	60,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,012.00000	1,054,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		312.00000	278,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		254.00000	272,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,074.00000	1,023,000	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		16.00000	17,000	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,061.00000	2,008,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		3.00000	2,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,058.00000	3,006,000	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,792.00000	8,844,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	35.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,792.00000	6,844,000	35.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,792.00000	4,844,000	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		5.00000	4,000	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,797.00000	2,848,000	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		87.00000	75,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		879.00000	919,000	18.48	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	12.20	Call		395.00000	358,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		187.00000	202,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,220.00000	1,168,000	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		12.00000	12,000	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,210.00000	2,158,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2.00000	2,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,208.00000	3,156,000	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,842.00000	8,894,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	35.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,842.00000	6,894,000	35.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,842.00000	4,894,000	28.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		5.00000	4,000	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,847.00000	2,898,000	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		81.00000	70,000	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		923.00000	964,000	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		366.00000	330,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		208.00000	224,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,171.00000	1,120,000	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		13.00000	14,000	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,160.00000	2,108,000	21.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2.00000	2,000	21.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,158.00000	3,106,000	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
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,992.00000	9,044,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	35.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,992.00000	7,044,000	35.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,992.00000	5,044,000	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		4.00000	3,000	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,996.00000	3,047,000	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		65.00000	56,000	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,057.00000	1,100,000	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		288.00000	258,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		280.00000	302,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,026.00000	976,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		18.00000	20,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,011.00000	1,959,000	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3.00000	3,000	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,008.00000	2,956,000	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,242.00000	9,294,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	36.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,242.00000	7,294,000	36.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,392.00000	9,444,000	38.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,392.00000	7,444,000	37.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,642.00000	9,694,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,642.00000	7,694,000	37.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,642.00000	5,694,000	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,643.00000	3,695,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		109.00000	94,000	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		751.00000	788,000	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		491.00000	450,000	15.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		133.00000	144,000	15.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,367.00000	1,315,000	16.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		9.00000	9,000	16.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,359.00000	2,307,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,542.00000	9,594,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,542.00000	7,594,000	37.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,492.00000	9,544,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,492.00000	7,544,000	37.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,442.00000	9,494,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,442.00000	7,494,000	37.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,342.00000	9,394,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,342.00000	7,394,000	36.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,192.00000	9,244,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,192.00000	7,244,000	36.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,142.00000	9,194,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,142.00000	7,194,000	36.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,042.00000	9,094,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	35.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,042.00000	7,094,000	35.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,042.00000	5,094,000	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		3.00000	3,000	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,045.00000	3,097,000	24.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		61.00000	52,000	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,103.00000	1,146,000	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		267.00000	239,000	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		309.00000	333,000	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		979.00000	930,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		21.00000	24,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,961.00000	1,909,000	20.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3.00000	3,000	20.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,958.00000	2,906,000	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,892.00000	8,944,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	35.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,892.00000	6,944,000	35.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,892.00000	4,944,000	29.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,893.00000	3,945,000	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		4.00000	4,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,896.00000	2,948,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		20.00000	17,000	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,912.00000	1,961,000	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		75.00000	65,000	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		967.00000	1,009,000	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		339.00000	304,000	15.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		231.00000	248,000	15.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,122.00000	1,071,000	15.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		14.00000	15,000	15.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,110.00000	2,058,000	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2.00000	2,000	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,108.00000	3,056,000	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		28.00000	23,000	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,670.00000	1,717,000	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,492.00000	5,544,000	30.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,000	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,493.00000	4,544,000	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	1,000	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,494.00000	3,545,000	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		8.00000	7,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,500.00000	2,551,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		33.00000	28,000	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,525.00000	1,572,000	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		136.00000	119,000	17.35	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		628.00000	663,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		599.00000	555,000	15.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		91.00000	99,000	15.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,515.00000	1,463,000	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		7.00000	7,000	17.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,509.00000	2,457,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	30.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,242.00000	5,294,000	30.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,243.00000	4,295,000	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		3.00000	2,000	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,245.00000	3,296,000	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		12.00000	10,000	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,254.00000	2,304,000	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		46.00000	40,000	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,288.00000	1,334,000	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		198.00000	175,000	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		440.00000	469,000	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		801.00000	754,000	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		43.00000	48,000	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,762.00000	1,710,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		4.00000	4,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,759.00000	2,706,000	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	0,000	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,342.00000	5,394,000	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,343.00000	4,395,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	25.25	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,344.00000	3,396,000	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		10.00000	9,000	23.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,352.00000	2,403,000	23.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		40.00000	35,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,382.00000	1,429,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		170.00000	150,000	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		512.00000	544,000	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		717.00000	671,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		59.00000	65,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,663.00000	1,611,000	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		5.00000	5,000	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,659.00000	2,606,000	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	0,000	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,142.00000	5,194,000	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,143.00000	4,195,000	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		3.00000	2,000	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,145.00000	3,196,000	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		14.00000	12,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,156.00000	2,206,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		53.00000	45,000	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,195.00000	1,239,000	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		230.00000	205,000	16.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		372.00000	399,000	16.02	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	11.55	Call		889.00000	841,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		31.00000	35,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,862.00000	1,809,000	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		4.00000	3,000	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,858.00000	2,806,000	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,442.00000	5,494,000	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	0,000	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,443.00000	4,494,000	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,444.00000	3,496,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		9.00000	7,000	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,451.00000	2,501,000	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		35.00000	30,000	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,477.00000	1,524,000	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		146.00000	128,000	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		588.00000	622,000	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		637.00000	593,000	15.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		79.00000	87,000	15.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,564.00000	1,512,000	17.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		6.00000	6,000	17.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,559.00000	2,507,000	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,542.00000	5,594,000	30.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		1.00000	0,000	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,543.00000	4,594,000	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		2.00000	1,000	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,544.00000	3,595,000	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		8.00000	6,000	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,550.00000	2,600,000	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		31.00000	27,000	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,573.00000	1,621,000	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		126.00000	110,000	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		668.00000	704,000	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		562.00000	519,000	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		104.00000	113,000	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,465.00000	1,413,000	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		7.00000	7,000	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,459.00000	2,407,000	22.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	22.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,392.00000	5,444,000	30.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	0,000	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,393.00000	4,444,000	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,394.00000	3,446,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		10.00000	8,000	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,402.00000	2,452,000	23.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		38.00000	32,000	20.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,430.00000	1,476,000	20.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		158.00000	139,000	16.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		550.00000	583,000	16.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		676.00000	632,000	15.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		68.00000	76,000	15.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,614.00000	1,562,000	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		6.00000	6,000	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,609.00000	2,557,000	23.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	23.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	30.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,292.00000	5,344,000	30.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,293.00000	4,345,000	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,294.00000	3,346,000	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		11.00000	9,000	23.44	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,303.00000	2,353,000	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		43.00000	37,000	20.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,335.00000	1,381,000	20.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		184.00000	162,000	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		476.00000	506,000	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		759.00000	712,000	15.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		51.00000	56,000	15.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,713.00000	1,661,000	18.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		5.00000	5,000	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,709.00000	2,656,000	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	0,000	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,192.00000	5,244,000	29.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,193.00000	4,245,000	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		3.00000	2,000	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,195.00000	3,246,000	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		13.00000	11,000	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,205.00000	2,255,000	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		49.00000	42,000	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,241.00000	1,286,000	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		213.00000	189,000	16.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		405.00000	433,000	16.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		845.00000	797,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		37.00000	41,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,812.00000	1,760,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		4.00000	4,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,809.00000	2,756,000	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	0,000	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,092.00000	5,144,000	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,093.00000	4,145,000	26.72	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	15.50	Call		3.00000	3,000	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,095.00000	3,147,000	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		16.00000	13,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,108.00000	2,157,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		248.00000	221,000	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		340.00000	365,000	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		934.00000	885,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		26.00000	29,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,911.00000	1,859,000	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3.00000	3,000	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,908.00000	2,856,000	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		57.00000	49,000	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,149.00000	1,193,000	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,192.00000	8,244,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,192.00000	6,244,000	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,808.00000	3,756,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,092.00000	8,144,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,092.00000	6,144,000	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,908.00000	3,856,000	26.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,142.00000	8,194,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,142.00000	6,194,000	32.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,858.00000	3,806,000	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,392.00000	8,444,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	33.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,392.00000	6,444,000	33.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,608.00000	3,556,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,492.00000	8,544,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	33.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,492.00000	6,544,000	33.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,508.00000	3,456,000	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,442.00000	8,494,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,442.00000	6,494,000	33.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,558.00000	3,506,000	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	25.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,542.00000	8,594,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,542.00000	6,594,000	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,458.00000	3,406,000	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,692.00000	8,744,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,692.00000	6,744,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,692.00000	4,744,000	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		6.00000	5,000	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,698.00000	2,749,000	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,308.00000	3,256,000	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,742.00000	8,794,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	34.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,742.00000	6,794,000	34.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,742.00000	4,794,000	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		6.00000	4,000	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,748.00000	2,798,000	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	38.94	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,642.00000	8,694,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	34.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,642.00000	6,694,000	34.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,642.00000	4,694,000	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		7.00000	5,000	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,649.00000	2,699,000	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,358.00000	3,306,000	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,942.00000	7,994,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	32.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,942.00000	5,994,000	32.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,943.00000	3,995,000	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		19.00000	16,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,961.00000	2,010,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,058.00000	4,006,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,458.00000	4,406,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,408.00000	3,356,000	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,408.00000	4,356,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	26.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,558.00000	4,506,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,358.00000	4,306,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,242.00000	8,294,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	33.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,242.00000	6,294,000	33.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,758.00000	3,706,000	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,258.00000	4,206,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,792.00000	7,844,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,792.00000	5,844,000	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,793.00000	3,845,000	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		23.00000	19,000	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,815.00000	1,863,000	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,208.00000	4,156,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,042.00000	8,094,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	32.45	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	18.45	Put		6,042.00000	6,094,000	32.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,043.00000	4,095,000	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		17.00000	14,000	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,059.00000	2,108,000	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,958.00000	3,906,000	26.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	26.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,292.00000	8,344,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,292.00000	6,344,000	33.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,708.00000	3,656,000	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,992.00000	8,044,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,992.00000	6,044,000	32.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,993.00000	4,045,000	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		18.00000	15,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,010.00000	2,059,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,008.00000	3,956,000	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,342.00000	8,394,000	38.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,342.00000	6,394,000	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,658.00000	3,606,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.56430	12.61840		15.96	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		9,432.00000	9,486,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		2.00000	2,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,434.00000	7,488,000	27.16	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		9,732.00000	9,786,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	2,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,734.00000	7,788,000	27.59	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		9,233.00000	9,287,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		3.00000	2,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,235.00000	7,288,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		11.00000	10,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,243.00000	5,296,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		58.00000	54,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,290.00000	3,340,000	24.06	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		9,083.00000	9,137,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	3,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,085.00000	7,139,000	26.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		13.00000	11,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,095.00000	5,147,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		64.00000	59,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,146.00000	3,195,000	23.77	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		8,983.00000	9,037,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	3,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,985.00000	7,039,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		242.00000	226,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,224.00000	1,262,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		512.00000	483,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		494.00000	519,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,040.00000	1,988,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		22.00000	24,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,027.00000	2,973,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		9.00000	9,000	20.44	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		8,783.00000	8,837,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		3.00000	3,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,785.00000	6,839,000	26.23	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		8,833.00000	8,887,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	3,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,835.00000	6,889,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		583.00000	549,000	15.86	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		415.00000	435,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,258.00000	1,209,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		90.00000	95,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,187.00000	2,134,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		19.00000	20,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,175.00000	3,121,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		7.00000	7,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,283.00000	9,336,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		10.00000	9,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,292.00000	5,345,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		57.00000	52,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,339.00000	3,388,000	24.16	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		9,482.00000	9,536,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		2.00000	2,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,484.00000	7,538,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		8.00000	7,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,490.00000	5,543,000	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		9,632.00000	9,686,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	2,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,634.00000	7,688,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		690.00000	653,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		322.00000	339,000	15.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,434.00000	1,384,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		66.00000	70,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,384.00000	2,330,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		16.00000	16,000	17.82	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		9,682.00000	9,736,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	2,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,684.00000	7,738,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,390.00000	1,340,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		72.00000	76,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,335.00000	2,281,000	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		17.00000	17,000	17.61	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		9,582.00000	9,636,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		2.00000	2,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,584.00000	7,638,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		163.00000	152,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,745.00000	1,788,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		323.00000	303,000	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		905.00000	939,000	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		719.00000	681,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		301.00000	317,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,479.00000	1,429,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		61.00000	65,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,433.00000	2,379,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		15.00000	15,000	18.02	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		9,532.00000	9,586,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		8.00000	7,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,540.00000	5,593,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		49.00000	45,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,581.00000	3,631,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,383.00000	9,436,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		2.00000	2,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,384.00000	7,438,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,333.00000	9,386,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		3.00000	2,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,335.00000	7,388,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		10.00000	9,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,342.00000	5,395,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		55.00000	51,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,387.00000	3,437,000	24.26	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		9,183.00000	9,237,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	2,000	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,185.00000	7,238,000	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		12.00000	10,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,194.00000	5,246,000	25.17	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		60.00000	55,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,242.00000	3,291,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		981.00000	938,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		163.00000	174,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,850.00000	1,798,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		32.00000	34,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,828.00000	2,774,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		10.00000	10,000	19.63	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		9,133.00000	9,187,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	2,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,135.00000	7,188,000	26.73	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		9,033.00000	9,087,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	3,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,035.00000	7,089,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		234.00000	219,000	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,266.00000	1,305,000	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,092.00000	1,047,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		124.00000	133,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,992.00000	1,940,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		24.00000	26,000	16.44	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		8,933.00000	8,987,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	3,000	26.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,935.00000	6,989,000	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		9.00000	8,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,441.00000	5,494,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		25.00000	22,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,457.00000	4,508,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		52.00000	48,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,484.00000	3,534,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		95.00000	88,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,527.00000	2,574,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		251.00000	235,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,183.00000	1,221,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		535.00000	502,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		467.00000	488,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,173.00000	1,125,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		105.00000	111,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,089.00000	2,036,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		21.00000	22,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,076.00000	3,022,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		8.00000	8,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		158.00000	147,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,790.00000	1,833,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		5.00000	4,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,987.00000	6,040,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		39.00000	35,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,021.00000	4,071,000	25.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		68.00000	62,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,050.00000	3,098,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		779.00000	740,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		261.00000	276,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,570.00000	1,519,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		52.00000	55,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	5,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,887.00000	5,941,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		376.00000	353,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		758.00000	789,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		843.00000	803,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		225.00000	239,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,662.00000	1,611,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		44.00000	47,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,631.00000	2,577,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		13.00000	13,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		8.00000	7,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,590.00000	5,643,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		22.00000	19,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,604.00000	4,655,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		48.00000	44,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,630.00000	3,680,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		86.00000	80,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,668.00000	2,716,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		226.00000	211,000	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,308.00000	1,347,000	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		473.00000	446,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		555.00000	582,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,054.00000	1,010,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		136.00000	146,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,945.00000	1,893,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		27.00000	29,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,928.00000	2,874,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		10.00000	10,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		945.00000	903,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		177.00000	189,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,802.00000	1,751,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		34.00000	37,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,779.00000	2,725,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		11.00000	11,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		14.00000	12,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,046.00000	5,098,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		37.00000	33,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,069.00000	4,119,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		335.00000	315,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		867.00000	901,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		749.00000	710,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		281.00000	296,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,482.00000	2,429,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		14.00000	15,000	18.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		5.00000	5,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,937.00000	5,991,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		40.00000	37,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,972.00000	4,023,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		70.00000	64,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,002.00000	3,050,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		179.00000	167,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,611.00000	1,653,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		362.00000	340,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		794.00000	826,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		811.00000	771,000	15.46	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		243.00000	257,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,616.00000	1,565,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		48.00000	51,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,581.00000	2,527,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		13.00000	13,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		6.00000	5,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,838.00000	5,891,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		17.00000	15,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,849.00000	4,901,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		42.00000	39,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,874.00000	3,925,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		74.00000	68,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,906.00000	2,954,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		390.00000	367,000	17.07	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	14/06/2010	Foreign Exchange Future	12.95	Put		722.00000	753,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		876.00000	835,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		208.00000	221,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,709.00000	1,657,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		41.00000	43,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,680.00000	2,626,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		12.00000	12,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		405.00000	381,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		687.00000	717,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		910.00000	868,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		192.00000	204,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,729.00000	2,676,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		11.00000	12,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		7.00000	6,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,639.00000	5,692,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		21.00000	18,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,653.00000	4,704,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		47.00000	43,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,679.00000	3,729,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		84.00000	77,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,716.00000	2,763,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		455.00000	429,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		587.00000	615,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,017.00000	973,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		149.00000	159,000	15.16	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	14/06/2010	Foreign Exchange Future	10.75	Call		1,897.00000	1,845,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		29.00000	31,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,878.00000	2,824,000	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		10.00000	10,000	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		218.00000	204,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,350.00000	1,390,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		9.00000	8,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,391.00000	5,444,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		27.00000	24,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,409.00000	4,460,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		54.00000	49,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,436.00000	3,485,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		98.00000	91,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,480.00000	2,527,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		269.00000	252,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,101.00000	1,138,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		12.00000	11,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,144.00000	5,197,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		34.00000	30,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,166.00000	4,216,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		62.00000	57,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,194.00000	3,243,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		116.00000	107,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,248.00000	2,293,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		311.00000	292,000	17.90	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	14/06/2010	Foreign Exchange Future	13.25	Put		943.00000	978,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		15.00000	13,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,947.00000	4,999,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,346.00000	1,296,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		78.00000	82,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,285.00000	2,232,000	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		17.00000	18,000	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,274.00000	3,220,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	6,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		18.00000	16,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,800.00000	4,852,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		43.00000	40,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,825.00000	3,876,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		144.00000	134,000	21.09	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,926.00000	1,970,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,302.00000	1,252,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		84.00000	88,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,236.00000	2,183,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		18.00000	19,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		41.00000	38,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,923.00000	3,974,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		72.00000	66,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,954.00000	3,002,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		136.00000	127,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,018.00000	2,063,000	21.36	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		260.00000	243,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,142.00000	1,179,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		559.00000	525,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		441.00000	461,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,216.00000	1,167,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		98.00000	103,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,138.00000	2,085,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		20.00000	21,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,126.00000	3,072,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		8.00000	8,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		3.00000	2,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,285.00000	7,338,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		6.00000	5,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,788.00000	5,841,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		29.00000	26,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,311.00000	4,362,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		76.00000	70,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,858.00000	2,906,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		197.00000	184,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,479.00000	1,520,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		609.00000	574,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		391.00000	410,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,756.00000	1,704,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		38.00000	40,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,225.00000	3,171,000	21.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		7.00000	7,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,719.00000	4,665,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		185.00000	172,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,567.00000	1,608,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	2,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,534.00000	7,588,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		5.00000	4,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,037.00000	6,090,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		23.00000	20,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,555.00000	4,606,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		66.00000	60,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,098.00000	3,146,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		168.00000	157,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,700.00000	1,743,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		492.00000	464,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		524.00000	550,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,525.00000	1,474,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		57.00000	60,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,977.00000	2,923,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		9.00000	9,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,469.00000	4,415,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.90	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		7,984.00000	8,038,000	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		4.00000	3,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,486.00000	6,539,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		14.00000	13,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,996.00000	5,049,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		51.00000	47,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,533.00000	3,583,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		128.00000	119,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,110.00000	2,155,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		348.00000	327,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		830.00000	863,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,131.00000	1,086,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		113.00000	122,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,532.00000	2,478,000	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		14.00000	14,000	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,021.00000	3,967,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	3,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		7.00000	6,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,689.00000	5,742,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		20.00000	17,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,702.00000	4,753,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		46.00000	42,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,728.00000	3,778,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		81.00000	75,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,763.00000	2,811,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		153.00000	143,000	20.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,835.00000	1,879,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		211.00000	197,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,393.00000	1,433,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		300.00000	281,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		982.00000	1,017,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		438.00000	412,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		620.00000	648,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		662.00000	626,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		344.00000	362,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		173.00000	162,000	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,655.00000	1,698,000	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	6,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,738.00000	5,792,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		19.00000	17,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,751.00000	4,803,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		44.00000	41,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,776.00000	3,827,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		79.00000	72,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,811.00000	2,858,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		204.00000	191,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,436.00000	1,477,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		289.00000	271,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,021.00000	1,057,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		421.00000	396,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		653.00000	682,000	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		635.00000	600,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		367.00000	386,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		191.00000	178,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,523.00000	1,564,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		16.00000	14,000	25.24	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,898.00000	4,950,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		279.00000	261,000	18.32	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,061.00000	1,097,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		148.00000	138,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,880.00000	1,924,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		2.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,184.00000	8,237,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		4.00000	4,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,186.00000	6,240,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		32.00000	29,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,214.00000	4,265,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		112.00000	104,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,294.00000	2,340,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,821.00000	3,767,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	23.08	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		8,084.00000	8,138,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		5.00000	4,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,087.00000	6,140,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		36.00000	32,000	25.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,118.00000	4,168,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		120.00000	111,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,202.00000	2,247,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,921.00000	3,867,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,134.00000	8,187,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		4.00000	4,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,136.00000	6,190,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,871.00000	3,817,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	23.25	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		8,383.00000	8,437,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	4,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,386.00000	6,440,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,622.00000	3,568,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	22.43	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		8,483.00000	8,537,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		24.00000	21,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,506.00000	4,557,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		92.00000	85,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,574.00000	2,621,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,523.00000	3,469,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	5,000	22.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	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		8,433.00000	8,487,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		4.00000	3,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,436.00000	6,489,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,573.00000	3,519,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		5.00000	5,000	22.27	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		8,533.00000	8,587,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		4.00000	3,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,536.00000	6,589,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		89.00000	82,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,621.00000	2,668,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,473.00000	3,419,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	5,000	21.94	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		8,683.00000	8,737,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		3.00000	3,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,685.00000	6,739,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,324.00000	3,270,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	6,000	21.45	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		8,733.00000	8,787,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		3.00000	3,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,735.00000	6,789,000	26.16	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		8,633.00000	8,687,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		3.00000	3,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,635.00000	6,689,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,374.00000	3,320,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	6,000	21.61	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		7,934.00000	7,988,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		132.00000	123,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,064.00000	2,109,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,070.00000	4,017,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	3,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,423.00000	3,369,000	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	5,000	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,419.00000	4,365,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,569.00000	4,515,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,369.00000	4,315,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		2.00000	1,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,234.00000	8,287,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		4.00000	4,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,236.00000	6,290,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		31.00000	27,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,263.00000	4,313,000	25.38	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		108.00000	100,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,340.00000	2,386,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,772.00000	3,718,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	4,000	22.92	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		8,034.00000	8,088,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		124.00000	115,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,156.00000	2,201,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,971.00000	3,917,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		3.00000	3,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,270.00000	4,216,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	2,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,784.00000	7,838,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,220.00000	4,166,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	23.90	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		8,283.00000	8,337,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		4.00000	4,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,286.00000	6,340,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		105.00000	97,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,387.00000	2,433,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,722.00000	3,668,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	4,000	22.76	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		8,883.00000	8,937,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	3,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,885.00000	6,939,000	26.37	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		8,333.00000	8,387,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	4,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,336.00000	6,390,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		28.00000	25,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,360.00000	4,411,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		101.00000	94,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,433.00000	2,480,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,672.00000	3,618,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	22.59	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		8,583.00000	8,637,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		4.00000	3,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,586.00000	6,639,000	25.94	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.77370	12.82760		16.56	0.00	0	1,086.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		743.00000	710,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		645.00000	666,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		719.00000	686,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		671.00000	692,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		768.00000	734,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		620.00000	640,000	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			0.08480	0.08540		22.92	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		632.00000	580,000	22.92	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		92.00000	100,000	22.92	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		179.00000	155,000	27.95	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		639.00000	675,000	27.95	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,547.00000	1,487,000	26.79	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		7.00000	7,000	26.79	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08630	0.08700		27.33	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		908.00000	852,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		208.00000	222,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		458.00000	421,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		758.00000	791,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,721.00000	1,648,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		21.00000	18,000	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.80590	10.88090		14.71	5,629,873.90	521	21,540.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,769.00000	8,844,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,769.00000	6,844,000	36.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,769.00000	4,844,000	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		2.00000	1,000	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,771.00000	2,845,000	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		57.00000	44,000	17.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		826.00000	888,000	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		371.00000	317,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		140.00000	161,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,236.00000	1,162,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	6,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,231.00000	2,156,000	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,231.00000	3,156,000	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,019.00000	9,094,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,019.00000	7,094,000	36.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,119.00000	9,194,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,119.00000	7,194,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,869.00000	8,944,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,869.00000	6,944,000	36.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		10.00000	8,000	20.92	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,729.00000	1,802,000	20.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,669.00000	8,744,000	38.65	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	17.55	Call		0.00000	0,000	35.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,669.00000	6,744,000	35.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,669.00000	4,744,000	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		2.00000	1,000	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,671.00000	2,745,000	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		68.00000	53,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		737.00000	797,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		438.00000	380,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		107.00000	124,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,335.00000	1,260,000	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		4.00000	4,000	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,331.00000	2,256,000	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,331.00000	3,256,000	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,519.00000	8,594,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	35.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,519.00000	6,594,000	35.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,519.00000	4,594,000	28.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		3.00000	2,000	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,522.00000	2,596,000	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		91.00000	72,000	16.78	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	11.40	Put		610.00000	666,000	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		549.00000	487,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		68.00000	81,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,484.00000	1,409,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	3,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,481.00000	2,406,000	21.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	21.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,481.00000	3,406,000	19.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,569.00000	8,644,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	35.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,569.00000	6,644,000	35.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,569.00000	4,644,000	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		2.00000	2,000	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,571.00000	2,646,000	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		83.00000	65,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		652.00000	709,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		510.00000	450,000	14.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		79.00000	94,000	14.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,434.00000	1,359,000	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		3.00000	3,000	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,431.00000	2,356,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	21.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,431.00000	3,356,000	20.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	20.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,919.00000	8,994,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,919.00000	6,994,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,169.00000	9,244,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,169.00000	7,244,000	37.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,219.00000	9,294,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,219.00000	7,294,000	37.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,069.00000	9,144,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,069.00000	7,144,000	36.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,969.00000	9,044,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,969.00000	7,044,000	36.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,819.00000	8,894,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,819.00000	6,894,000	36.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,719.00000	8,794,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,719.00000	6,794,000	36.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,719.00000	4,794,000	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		2.00000	1,000	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,721.00000	2,795,000	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		62.00000	48,000	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		781.00000	842,000	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		404.00000	348,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		123.00000	142,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,285.00000	1,211,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		4.00000	5,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,281.00000	2,206,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,281.00000	3,206,000	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,619.00000	8,694,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,619.00000	6,694,000	35.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,469.00000	8,544,000	38.65	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	17.35	Call		0.00000	0,000	35.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,469.00000	6,544,000	35.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,469.00000	4,544,000	28.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		1.00000	0,000	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,470.00000	3,544,000	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		3.00000	2,000	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,472.00000	2,546,000	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		16.00000	12,000	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,485.00000	1,556,000	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		101.00000	80,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		570.00000	624,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		588.00000	525,000	14.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		57.00000	69,000	14.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,534.00000	1,459,000	17.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	3,000	17.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,531.00000	2,456,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,531.00000	3,456,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,619.00000	4,694,000	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,619.00000	3,694,000	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		2.00000	1,000	23.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,621.00000	2,695,000	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		12.00000	9,000	20.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,631.00000	1,703,000	20.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		75.00000	59,000	17.12	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		694.00000	753,000	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		473.00000	414,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		92.00000	108,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,385.00000	1,310,000	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	4,000	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,381.00000	2,306,000	21.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	21.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,381.00000	3,306,000	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,819.00000	4,894,000	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,819.00000	3,894,000	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		2.00000	1,000	23.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,821.00000	2,895,000	23.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		9.00000	6,000	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,828.00000	1,900,000	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		51.00000	40,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		870.00000	934,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		341.00000	288,000	14.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		160.00000	182,000	14.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,187.00000	1,112,000	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	6,000	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,181.00000	2,106,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,181.00000	3,106,000	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,869.00000	4,944,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,869.00000	3,944,000	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,870.00000	2,945,000	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		8.00000	6,000	21.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,877.00000	1,950,000	21.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		47.00000	36,000	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		916.00000	980,000	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		311.00000	261,000	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		180.00000	205,000	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,137.00000	1,063,000	15.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	7,000	15.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,131.00000	2,057,000	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,131.00000	3,056,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,069.00000	5,144,000	31.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,069.00000	4,144,000	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,070.00000	3,145,000	24.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		6.00000	4,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,075.00000	2,148,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		32.00000	24,000	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,101.00000	1,168,000	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		214.00000	177,000	15.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		283.00000	321,000	15.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		942.00000	872,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		11.00000	16,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,932.00000	1,857,000	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	1,000	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,931.00000	2,856,000	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,119.00000	5,194,000	31.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,119.00000	4,194,000	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,120.00000	3,195,000	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		5.00000	4,000	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,124.00000	2,198,000	22.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		29.00000	22,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,148.00000	1,216,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		195.00000	160,000	15.40	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		314.00000	354,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		895.00000	826,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		14.00000	20,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,882.00000	1,807,000	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,881.00000	2,806,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,969.00000	5,044,000	30.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,969.00000	4,044,000	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,970.00000	3,045,000	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		7.00000	5,000	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,976.00000	2,049,000	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		39.00000	30,000	18.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,008.00000	1,074,000	18.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		258.00000	214,000	14.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		227.00000	258,000	14.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,039.00000	966,000	14.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		8.00000	10,000	14.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,032.00000	1,957,000	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
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,031.00000	2,956,000	21.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,919.00000	4,994,000	30.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,919.00000	3,994,000	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	24.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,920.00000	2,995,000	24.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		7.00000	5,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,926.00000	1,999,000	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		43.00000	33,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		962.00000	1,027,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		284.00000	235,000	14.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		203.00000	229,000	14.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,088.00000	1,014,000	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	8,000	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,082.00000	2,007,000	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,081.00000	3,006,000	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,019.00000	5,094,000	30.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,019.00000	4,094,000	26.89	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	13.90	Call		1.00000	1,000	24.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,020.00000	3,095,000	24.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		6.00000	4,000	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,025.00000	2,098,000	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		35.00000	27,000	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,054.00000	1,121,000	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		234.00000	195,000	15.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		253.00000	289,000	15.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		990.00000	919,000	14.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		9.00000	13,000	14.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,982.00000	1,907,000	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,981.00000	2,906,000	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,269.00000	5,344,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,269.00000	4,344,000	27.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	24.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,270.00000	3,345,000	24.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		4.00000	3,000	22.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,273.00000	2,347,000	22.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		22.00000	17,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,291.00000	1,361,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		147.00000	119,000	15.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		416.00000	463,000	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		758.00000	691,000	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		27.00000	35,000	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,733.00000	1,658,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	2,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,731.00000	2,656,000	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,169.00000	5,244,000	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	27.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,169.00000	4,244,000	27.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	24.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,170.00000	3,245,000	24.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		5.00000	3,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,174.00000	2,247,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		27.00000	20,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,196.00000	1,264,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		178.00000	145,000	15.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		347.00000	389,000	15.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		849.00000	780,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		18.00000	24,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,832.00000	1,757,000	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,831.00000	2,756,000	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.62	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	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,219.00000	5,294,000	31.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	27.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,219.00000	4,294,000	27.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,220.00000	3,295,000	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		4.00000	3,000	22.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,223.00000	2,297,000	22.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		162.00000	132,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		381.00000	426,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		803.00000	735,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		22.00000	29,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,783.00000	1,708,000	19.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	2,000	19.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,781.00000	2,706,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,319.00000	5,394,000	31.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,319.00000	4,394,000	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		1.00000	0,000	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,320.00000	3,394,000	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		4.00000	3,000	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,323.00000	2,397,000	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		20.00000	15,000	19.54	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	15/03/2010	Foreign Exchange Future	12.20	Put		1,339.00000	1,409,000	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		134.00000	108,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		453.00000	502,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		714.00000	648,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		33.00000	42,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,683.00000	1,608,000	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	2,000	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,681.00000	2,606,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,369.00000	5,444,000	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,369.00000	4,444,000	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		1.00000	0,000	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,370.00000	3,444,000	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		3.00000	2,000	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,372.00000	2,446,000	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		19.00000	14,000	19.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,388.00000	1,458,000	19.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		122.00000	98,000	16.26	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		491.00000	542,000	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		671.00000	606,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		40.00000	50,000	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,633.00000	1,558,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	2,000	18.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,631.00000	2,556,000	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		24.00000	18,000	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,243.00000	1,312,000	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,269.00000	8,344,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,269.00000	6,344,000	35.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,731.00000	3,656,000	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,419.00000	8,494,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	35.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,419.00000	6,494,000	35.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,419.00000	4,494,000	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		3.00000	2,000	22.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,422.00000	2,496,000	22.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		111.00000	88,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		530.00000	582,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		629.00000	565,000	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		48.00000	59,000	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,583.00000	1,508,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	2,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,581.00000	2,506,000	21.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,581.00000	3,506,000	19.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,369.00000	8,444,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	35.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,369.00000	6,444,000	35.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,631.00000	3,556,000	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,219.00000	8,294,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	34.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,219.00000	6,294,000	34.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,781.00000	3,706,000	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,319.00000	8,394,000	38.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	35.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,319.00000	6,394,000	35.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,681.00000	3,606,000	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.99240	11.06930		15.42	2,748,100.00	250	12,636.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		171.00000	153,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,202.00000	1,261,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		203.00000	181,000	18.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,034.00000	1,089,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		186.00000	166,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,117.00000	1,174,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,231.00000	8,308,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		2.00000	1,000	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,233.00000	6,309,000	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		14.00000	12,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,245.00000	4,320,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		69.00000	60,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,300.00000	2,368,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		347.00000	312,000	16.32	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		578.00000	620,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		885.00000	821,000	14.40	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		116.00000	129,000	14.40	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,786.00000	1,711,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	19,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,773.00000	2,696,000	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		4.00000	4,000	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,770.00000	3,693,000	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	1,000	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,531.00000	8,608,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,532.00000	6,609,000	25.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		10.00000	8,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,541.00000	4,616,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		54.00000	47,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,585.00000	2,655,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		264.00000	236,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		795.00000	844,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		679.00000	622,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		210.00000	230,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,498.00000	1,424,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		29.00000	32,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,475.00000	2,398,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	6,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,471.00000	3,394,000	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	2,000	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,631.00000	8,708,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,632.00000	6,709,000	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		9.00000	7,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,640.00000	4,715,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		50.00000	43,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,681.00000	2,751,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		241.00000	216,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		872.00000	924,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		618.00000	564,000	14.99	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	10.70	Put		249.00000	272,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,404.00000	1,330,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		35.00000	38,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,376.00000	2,299,000	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	7,000	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,371.00000	3,294,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	2,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,281.00000	8,358,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		2.00000	1,000	25.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,283.00000	6,359,000	25.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		14.00000	11,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,295.00000	4,369,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		66.00000	57,000	22.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,347.00000	2,415,000	22.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		331.00000	298,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		612.00000	656,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		848.00000	786,000	14.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		129.00000	144,000	14.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,738.00000	1,662,000	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		19.00000	20,000	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,723.00000	2,647,000	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	5,000	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,720.00000	3,643,000	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,331.00000	8,408,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		2.00000	1,000	25.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,333.00000	6,409,000	25.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		13.00000	11,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,344.00000	4,419,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		63.00000	55,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,394.00000	2,463,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		316.00000	284,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		647.00000	692,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		812.00000	751,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		143.00000	159,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,689.00000	1,614,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		20.00000	22,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,674.00000	2,597,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	5,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,670.00000	3,594,000	23.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	2,000	23.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,481.00000	8,558,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,482.00000	6,559,000	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		11.00000	9,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,492.00000	4,567,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		56.00000	49,000	22.40	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,537.00000	2,607,000	22.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		276.00000	247,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		757.00000	805,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		710.00000	653,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		191.00000	211,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,546.00000	1,471,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		27.00000	29,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,525.00000	2,448,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	6,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,521.00000	3,444,000	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	2,000	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,381.00000	8,458,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,382.00000	6,459,000	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		12.00000	10,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,393.00000	4,468,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		61.00000	53,000	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,442.00000	2,511,000	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		302.00000	271,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		683.00000	729,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		777.00000	717,000	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		158.00000	175,000	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,641.00000	1,566,000	15.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		22.00000	24,000	15.48	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	8.45	Call		2,624.00000	2,547,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		5.00000	5,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,621.00000	3,544,000	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		2.00000	2,000	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,431.00000	8,508,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,432.00000	6,509,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		12.00000	9,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,443.00000	4,517,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		58.00000	51,000	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,489.00000	2,559,000	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		289.00000	259,000	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		720.00000	767,000	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		743.00000	685,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		174.00000	193,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,594.00000	1,519,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		25.00000	27,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,574.00000	2,498,000	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		5.00000	6,000	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,571.00000	3,494,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		2.00000	2,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,781.00000	8,858,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	26.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,782.00000	6,859,000	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		8.00000	6,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,789.00000	4,864,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		44.00000	38,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,825.00000	2,896,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		212.00000	189,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		993.00000	1,047,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		534.00000	485,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		315.00000	343,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,264.00000	1,191,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		45.00000	49,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,227.00000	2,151,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	9,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,221.00000	3,145,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	3,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,731.00000	8,808,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,732.00000	6,809,000	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		8.00000	7,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,739.00000	4,815,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		46.00000	40,000	22.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,777.00000	2,848,000	22.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		221.00000	198,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		952.00000	1,006,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		561.00000	511,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		292.00000	319,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,311.00000	1,237,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		42.00000	45,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,277.00000	2,200,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	8,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,271.00000	3,194,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	2,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,831.00000	8,908,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,832.00000	6,909,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		7.00000	6,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,838.00000	4,914,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		43.00000	37,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,874.00000	2,945,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		508.00000	461,000	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		339.00000	369,000	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,218.00000	1,145,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		49.00000	53,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,178.00000	2,101,000	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	9,000	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,172.00000	3,095,000	21.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	3,000	21.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.95	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	14/06/2010	Foreign Exchange Future	19.95	Put		8,881.00000	8,958,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,882.00000	6,959,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		7.00000	6,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,888.00000	4,964,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		41.00000	35,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,922.00000	2,993,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		194.00000	173,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,075.00000	1,131,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		484.00000	437,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		365.00000	395,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,173.00000	1,100,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		54.00000	58,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,128.00000	2,052,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	10,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,122.00000	3,045,000	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	3,000	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,681.00000	8,758,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,682.00000	6,759,000	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		9.00000	7,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,690.00000	4,765,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		48.00000	41,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,729.00000	2,799,000	22.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		231.00000	207,000	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		912.00000	965,000	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		589.00000	537,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		270.00000	295,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,357.00000	1,283,000	14.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		38.00000	41,000	14.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,326.00000	2,250,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	8,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,321.00000	3,244,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	2,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,931.00000	9,008,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,932.00000	7,009,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		7.00000	5,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,938.00000	5,013,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		39.00000	34,000	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,970.00000	3,042,000	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		460.00000	415,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		391.00000	423,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,128.00000	1,055,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		59.00000	63,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,079.00000	2,003,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	11,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,072.00000	2,995,000	20.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		3.00000	3,000	20.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,081.00000	9,158,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,082.00000	7,159,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		5.00000	4,000	25.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,086.00000	5,162,000	25.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		35.00000	30,000	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,116.00000	3,188,000	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		165.00000	147,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,246.00000	1,305,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		398.00000	360,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		479.00000	518,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,001.00000	934,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		82.00000	92,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,932.00000	1,856,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	14,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,922.00000	2,846,000	20.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	4,000	20.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.17650	11.25310		15.79	2,794,125.00	250	250.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		432.00000	404,000	17.05	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		844.00000	892,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.35980	11.43690		16.31	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		25.00000	22,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,788.00000	8,862,000	28.43	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	18.20	Call		53.00000	49,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,816.00000	6,889,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		99.00000	92,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,862.00000	4,932,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		199.00000	185,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,962.00000	3,025,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		476.00000	446,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,239.00000	1,286,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		808.00000	762,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		571.00000	602,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,413.00000	1,347,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		176.00000	187,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,282.00000	2,206,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		45.00000	46,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,254.00000	3,177,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	17,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		513.00000	481,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,126.00000	1,171,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		25.00000	22,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,838.00000	8,912,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		52.00000	48,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,865.00000	6,938,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		98.00000	90,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,911.00000	4,980,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		196.00000	182,000	22.04	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,009.00000	3,072,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		465.00000	435,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,278.00000	1,325,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		786.00000	740,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		599.00000	630,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,374.00000	1,309,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		187.00000	199,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,235.00000	2,158,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		48.00000	48,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,204.00000	3,128,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	18,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		17.00000	15,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,530.00000	9,605,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		42.00000	38,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,555.00000	7,628,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		79.00000	73,000	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,592.00000	5,663,000	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		152.00000	141,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,665.00000	3,731,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		335.00000	314,000	19.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,848.00000	1,904,000	19.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		540.00000	507,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,053.00000	1,097,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		930.00000	880,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		443.00000	470,000	15.68	0.00	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		1,613.00000	1,544,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		126.00000	134,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,521.00000	2,446,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		34.00000	36,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		18.00000	16,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,431.00000	9,506,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		43.00000	39,000	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,456.00000	7,529,000	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		81.00000	75,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,494.00000	5,565,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		157.00000	146,000	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,570.00000	3,636,000	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		351.00000	328,000	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,764.00000	1,818,000	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		569.00000	534,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		982.00000	1,024,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		984.00000	932,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		397.00000	422,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,696.00000	1,627,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		109.00000	117,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,618.00000	2,542,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		31.00000	32,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		28.00000	25,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,591.00000	8,665,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		57.00000	52,000	27.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,620.00000	6,692,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		106.00000	98,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,669.00000	4,738,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		216.00000	201,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,779.00000	2,841,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		527.00000	494,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,090.00000	1,134,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		905.00000	855,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		468.00000	495,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,572.00000	1,504,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		135.00000	144,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,473.00000	2,397,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		36.00000	37,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,451.00000	3,374,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	14,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		26.00000	23,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,689.00000	8,763,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		55.00000	50,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,718.00000	6,790,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		103.00000	95,000	24.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,766.00000	4,835,000	24.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		207.00000	193,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,870.00000	2,933,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		501.00000	469,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,164.00000	1,209,000	17.88	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	13/12/2010	Foreign Exchange Future	11.10	Call		855.00000	807,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		518.00000	547,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,491.00000	1,424,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		154.00000	164,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,377.00000	2,301,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		40.00000	41,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,352.00000	3,276,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	16,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		23.00000	20,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,986.00000	9,060,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		50.00000	45,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,013.00000	7,085,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		93.00000	86,000	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,056.00000	5,126,000	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		185.00000	172,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,148.00000	3,212,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		432.00000	404,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,395.00000	1,444,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		722.00000	679,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		685.00000	719,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,262.00000	1,201,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		225.00000	241,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,093.00000	2,018,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		56.00000	58,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,056.00000	2,980,000	17.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	20,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		21.00000	19,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,134.00000	9,209,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		47.00000	43,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,160.00000	7,233,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		89.00000	82,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,202.00000	5,272,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		175.00000	162,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,288.00000	3,352,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		402.00000	376,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,515.00000	1,566,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		666.00000	626,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		779.00000	816,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,161.00000	1,105,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		274.00000	295,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,956.00000	1,884,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		69.00000	74,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,909.00000	2,833,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		22.00000	23,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		30.00000	26,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,443.00000	8,516,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		60.00000	55,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,473.00000	6,545,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		112.00000	104,000	24.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,525.00000	4,594,000	24.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		229.00000	213,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,642.00000	2,703,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,600.00000	3,523,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	13,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		29.00000	26,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,492.00000	8,566,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		59.00000	54,000	27.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,522.00000	6,594,000	27.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		110.00000	102,000	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,573.00000	4,642,000	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		225.00000	209,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,688.00000	2,749,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		554.00000	520,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,017.00000	1,060,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		957.00000	906,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		420.00000	446,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,654.00000	1,585,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		117.00000	125,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,570.00000	2,494,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		33.00000	34,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,550.00000	3,473,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	13,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		28.00000	25,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,541.00000	8,615,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		58.00000	53,000	27.18	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	13/12/2010	Foreign Exchange Future	17.95	Put		6,571.00000	6,643,000	27.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		108.00000	100,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,621.00000	4,690,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		220.00000	205,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,733.00000	2,795,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,501.00000	3,424,000	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	14,000	18.93	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.63200	253.51700			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			320.64200	320.42900			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			297.69700	297.44800			32,746,670.00	11	1,021.00
ALBI	On	06/05/2010	Index Future			303.12200	302.86900			0.00	0	139.00
ALBI	On	05/08/2010	Index Future			308.41100	308.19500			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.87920	6.93600		16.20	68,792.00	10	15,228.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	48.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,864.00000	7,921,000	48.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	45.55	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,864.00000	5,921,000	45.55	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	36.19	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,864.00000	3,921,000	36.19	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	25.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,865.00000	1,922,000	25.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,138.00000	1,081,000	20.96	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	20.96	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		2,136.00000	2,079,000	27.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,136.00000	3,079,000	32.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,136.00000	4,079,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,964.00000	8,021,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	45.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,964.00000	6,021,000	45.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	36.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,964.00000	4,021,000	36.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,965.00000	2,022,000	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,039.00000	983,000	20.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	20.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,036.00000	1,979,000	27.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,036.00000	2,979,000	32.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,036.00000	3,979,000	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,014.00000	8,071,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	45.94	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		6,014.00000	6,071,000	45.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,014.00000	4,071,000	36.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	26.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,015.00000	2,072,000	26.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		990.00000	934,000	20.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		4.00000	5,000	20.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,986.00000	1,929,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,986.00000	2,929,000	32.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,986.00000	3,929,000	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,914.00000	7,971,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	45.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,914.00000	5,971,000	45.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,914.00000	3,971,000	36.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,915.00000	1,972,000	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,089.00000	1,032,000	20.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	20.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,086.00000	2,029,000	27.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	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		3,086.00000	3,029,000	33.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	33.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,086.00000	4,029,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	48.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,814.00000	7,871,000	48.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	45.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,814.00000	5,871,000	45.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	35.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,814.00000	3,871,000	35.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	1,000	25.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,816.00000	1,872,000	25.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,188.00000	1,131,000	21.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	21.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,186.00000	2,129,000	28.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,186.00000	3,129,000	31.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	31.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,186.00000	4,129,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	48.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,514.00000	7,571,000	48.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	43.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,514.00000	5,571,000	43.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	34.36	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		3,514.00000	3,571,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		3.00000	2,000	24.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,517.00000	1,573,000	24.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,487.00000	1,430,000	23.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	23.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,486.00000	2,429,000	29.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	29.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,486.00000	3,429,000	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,486.00000	4,429,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	48.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,714.00000	7,771,000	48.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	44.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,714.00000	5,771,000	44.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	35.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,714.00000	3,771,000	35.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		2.00000	1,000	25.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,716.00000	1,772,000	25.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,287.00000	1,230,000	22.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	22.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,286.00000	2,229,000	28.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,286.00000	3,229,000	30.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,286.00000	4,229,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	48.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,764.00000	7,821,000	48.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	45.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,764.00000	5,821,000	45.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	35.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,764.00000	3,821,000	35.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	1,000	25.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,766.00000	1,822,000	25.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,237.00000	1,181,000	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,236.00000	2,179,000	28.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,236.00000	3,179,000	31.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	31.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,236.00000	4,179,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	48.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,664.00000	7,721,000	48.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,664.00000	5,721,000	44.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	35.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,664.00000	3,721,000	35.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	24.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,666.00000	1,723,000	24.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,337.00000	1,280,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,336.00000	2,279,000	29.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	29.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,336.00000	3,279,000	30.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,336.00000	4,279,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,614.00000	7,671,000	48.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	44.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,614.00000	5,671,000	44.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	34.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,614.00000	3,671,000	34.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		3.00000	2,000	24.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,617.00000	1,673,000	24.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,387.00000	1,330,000	22.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,386.00000	2,329,000	29.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	29.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,386.00000	3,329,000	29.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,386.00000	4,329,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	48.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,564.00000	7,621,000	48.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	44.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,564.00000	5,621,000	44.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	34.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,564.00000	3,621,000	34.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		3.00000	2,000	24.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,567.00000	1,623,000	24.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,437.00000	1,380,000	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,436.00000	2,379,000	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,436.00000	3,379,000	29.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,436.00000	4,379,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	48.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,464.00000	7,521,000	48.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	43.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,464.00000	5,521,000	43.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	34.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,464.00000	3,521,000	34.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		4.00000	3,000	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,468.00000	1,524,000	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,536.00000	1,480,000	23.80	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		0.00000	1,000	23.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,536.00000	2,479,000	30.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,536.00000	3,479,000	28.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	28.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,536.00000	4,479,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		844.00000	788,000	19.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		8.00000	9,000	19.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		941.00000	885,000	19.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		5.00000	6,000	19.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		892.00000	836,000	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		6.00000	7,000	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		167.00000	136,000	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		181.00000	207,000	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		222.00000	178,000	16.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		136.00000	149,000	16.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		286.00000	238,000	16.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		100.00000	109,000	16.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		436.00000	384,000	17.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		50.00000	55,000	17.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		520.00000	467,000	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		34.00000	38,000	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		609.00000	555,000	18.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		23.00000	26,000	18.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		701.00000	646,000	18.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		15.00000	17,000	18.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		796.00000	740,000	19.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		10.00000	11,000	19.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		748.00000	693,000	19.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		12.00000	14,000	19.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		112.00000	89,000	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		276.00000	310,000	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		146.00000	118,000	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		210.00000	239,000	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		193.00000	155,000	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		157.00000	176,000	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		253.00000	207,000	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		117.00000	128,000	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		321.00000	272,000	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		85.00000	93,000	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		396.00000	345,000	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		60.00000	66,000	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		478.00000	425,000	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		42.00000	46,000	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		564.00000	511,000	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		28.00000	32,000	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		655.00000	600,000	18.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		19.00000	21,000	18.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		358.00000	308,000	17.08	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		72.00000	79,000	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,164.00000	8,221,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	46.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,164.00000	6,221,000	46.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	37.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,164.00000	4,221,000	37.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,165.00000	2,222,000	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,836.00000	1,779,000	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,836.00000	2,779,000	31.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,836.00000	3,779,000	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,114.00000	8,171,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	46.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,114.00000	6,171,000	46.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	37.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,114.00000	4,171,000	37.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,115.00000	2,172,000	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		128.00000	103,000	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		242.00000	274,000	17.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,886.00000	1,829,000	26.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,886.00000	2,829,000	31.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,886.00000	3,829,000	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,064.00000	8,121,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	46.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,064.00000	6,121,000	46.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	37.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,064.00000	4,121,000	37.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	26.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,065.00000	2,122,000	26.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,936.00000	1,879,000	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,936.00000	2,879,000	32.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,936.00000	3,879,000	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,214.00000	8,271,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	46.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,214.00000	6,271,000	46.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	37.85	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		4,214.00000	4,271,000	37.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	27.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,215.00000	2,272,000	27.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		98.00000	77,000	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		312.00000	348,000	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,786.00000	1,729,000	25.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,786.00000	2,729,000	31.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,786.00000	3,729,000	25.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	25.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,314.00000	8,371,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	46.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,314.00000	6,371,000	46.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	38.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,314.00000	4,371,000	38.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,000	28.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,315.00000	2,371,000	28.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		75.00000	58,000	18.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		389.00000	429,000	18.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,686.00000	1,629,000	24.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,686.00000	2,629,000	30.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,686.00000	3,629,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.92720	6.98640		16.68	138,544.00	20	217.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,614.00000	7,673,000	35.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,000	30.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,615.00000	5,673,000	30.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	2,000	26.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,617.00000	3,675,000	26.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		42.00000	37,000	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,656.00000	1,710,000	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		511.00000	469,000	16.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		125.00000	142,000	16.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,393.00000	1,335,000	18.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	8,000	18.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,387.00000	2,328,000	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,386.00000	3,327,000	26.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,386.00000	4,327,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,564.00000	7,623,000	35.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,000	30.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,565.00000	5,623,000	30.79	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	26.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,567.00000	3,626,000	26.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		44.00000	39,000	23.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,608.00000	1,662,000	23.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		545.00000	502,000	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		109.00000	125,000	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,443.00000	1,384,000	18.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	7,000	18.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,437.00000	2,378,000	24.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	24.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,436.00000	3,377,000	26.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,436.00000	4,377,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,514.00000	7,573,000	35.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,000	30.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,515.00000	5,573,000	30.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	3,000	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,518.00000	3,576,000	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		46.00000	41,000	23.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,560.00000	1,614,000	23.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		581.00000	537,000	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		95.00000	110,000	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,492.00000	1,434,000	18.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	7,000	18.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,487.00000	2,428,000	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,486.00000	3,427,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,486.00000	4,427,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		447.00000	407,000	16.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		161.00000	180,000	16.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,864.00000	7,923,000	35.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	31.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,864.00000	5,923,000	31.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	2,000	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,866.00000	3,925,000	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		34.00000	30,000	25.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,898.00000	1,953,000	25.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		361.00000	323,000	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		225.00000	246,000	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,147.00000	1,090,000	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	13,000	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,138.00000	2,079,000	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,136.00000	3,077,000	27.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,136.00000	4,077,000	22.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	35.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,764.00000	7,823,000	35.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	31.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,764.00000	5,823,000	31.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		2.00000	2,000	27.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,766.00000	3,825,000	27.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		37.00000	33,000	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,801.00000	1,856,000	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		417.00000	377,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		181.00000	200,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,246.00000	1,188,000	17.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		10.00000	11,000	17.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,238.00000	2,179,000	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	2,000	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,236.00000	3,177,000	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		4,236.00000	4,177,000	22.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,914.00000	7,973,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	31.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,914.00000	5,973,000	31.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	2,000	27.27	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		3,916.00000	3,975,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		32.00000	29,000	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		1,946.00000	2,002,000	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		336.00000	299,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		250.00000	272,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,099.00000	1,041,000	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		13.00000	14,000	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,088.00000	2,029,000	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,086.00000	3,027,000	28.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,086.00000	4,027,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,814.00000	7,873,000	35.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,814.00000	5,873,000	31.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	2,000	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,816.00000	3,875,000	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		35.00000	31,000	24.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,849.00000	1,904,000	24.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		388.00000	350,000	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		202.00000	223,000	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,196.00000	1,139,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	12,000	16.67	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,188.00000	2,129,000	23.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	23.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,186.00000	3,127,000	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		4,186.00000	4,127,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,664.00000	7,723,000	35.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,664.00000	5,723,000	31.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	2,000	27.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,667.00000	3,725,000	27.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		40.00000	36,000	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,704.00000	1,759,000	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		478.00000	437,000	16.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		142.00000	160,000	16.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,344.00000	1,286,000	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	9,000	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,337.00000	2,278,000	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,336.00000	3,277,000	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,336.00000	4,277,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	36.09	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		8,164.00000	8,223,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	32.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,164.00000	6,223,000	32.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		2.00000	1,000	27.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,166.00000	4,224,000	27.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		24.00000	20,000	25.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,188.00000	2,243,000	25.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		235.00000	210,000	17.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		399.00000	433,000	17.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		865.00000	815,000	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		29.00000	38,000	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,840.00000	1,780,000	21.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		4.00000	3,000	21.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,837.00000	2,777,000	26.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	26.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,836.00000	3,777,000	24.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,114.00000	8,173,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	31.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,114.00000	6,173,000	31.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	1,000	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,116.00000	4,174,000	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		26.00000	22,000	25.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,140.00000	2,195,000	25.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		252.00000	225,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		366.00000	398,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		910.00000	858,000	16.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		24.00000	31,000	16.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,889.00000	1,830,000	21.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		3.00000	3,000	21.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,887.00000	2,827,000	27.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	27.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,886.00000	3,827,000	23.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,014.00000	8,073,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,014.00000	6,073,000	31.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	1,000	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,016.00000	4,074,000	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		30.00000	25,000	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,044.00000	2,098,000	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		289.00000	259,000	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		303.00000	332,000	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		1,001.00000	948,000	16.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		15.00000	21,000	16.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,989.00000	1,930,000	22.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	3,000	22.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,987.00000	2,927,000	27.67	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		1.00000	0,000	27.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,986.00000	3,927,000	23.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,964.00000	8,023,000	36.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	31.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,964.00000	6,023,000	31.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	2,000	27.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,966.00000	4,025,000	27.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		31.00000	27,000	25.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		1,995.00000	2,050,000	25.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		312.00000	278,000	16.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		276.00000	301,000	16.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,050.00000	994,000	16.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		14.00000	17,000	16.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,039.00000	1,979,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	2,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,037.00000	2,977,000	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,036.00000	3,977,000	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,214.00000	8,273,000	36.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	32.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,214.00000	6,273,000	32.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,215.00000	4,274,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		22.00000	19,000	25.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,236.00000	2,292,000	25.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		219.00000	196,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		433.00000	469,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		821.00000	772,000	16.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		35.00000	45,000	16.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,790.00000	1,731,000	20.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	20.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,787.00000	2,727,000	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,786.00000	3,727,000	24.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	24.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,064.00000	8,123,000	36.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,064.00000	6,123,000	31.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		2.00000	1,000	27.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,066.00000	4,124,000	27.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		28.00000	23,000	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,092.00000	2,146,000	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		269.00000	242,000	17.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		333.00000	365,000	17.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		955.00000	903,000	16.07	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		19.00000	26,000	16.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,939.00000	1,880,000	21.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	3,000	21.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,937.00000	2,877,000	27.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	27.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,936.00000	3,877,000	23.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,264.00000	8,323,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	32.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,264.00000	6,323,000	32.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	28.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,265.00000	4,324,000	28.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		21.00000	17,000	25.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,285.00000	2,340,000	25.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		205.00000	183,000	18.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		469.00000	506,000	18.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		778.00000	730,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		42.00000	53,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,740.00000	1,681,000	20.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		4.00000	4,000	20.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,737.00000	2,678,000	26.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		1.00000	1,000	26.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,736.00000	3,677,000	24.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	24.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/09/2010	Foreign Exchange Future			6.96900	7.02830		16.99	0.00	0	60.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Call		441.00000	404,000	16.93	0.00	0	0.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Put		320.00000	342,000	16.93	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.70300	130.61100			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.08500	132.99200			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			299.25800	299.01000		5.37	5,985,160.00	2	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		657.00000	414,000	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		50,557.00000	47,834,000	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			304.71200	304.46000		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		22,796.00000	23,037,000	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		76,196.00000	73,917,000	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			310.38400	310.12700		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		36,465.00000	36,981,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		91,195.00000	89,141,000	6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 04/02/2010	Index Future			358.32400	358.74000			0.00	0	426.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.14500	7.15000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.13300	7.13200			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.08900	7.08600			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.08500	7.08500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.09000	7.09000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			7.10700	7.10700			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.19000	7.19300			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.40000	7.40200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.70300	7.70400			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.07400	8.08300			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.47700	8.49600			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.63700	8.63700			0.00	0	5,000.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			288.96600	288.71700			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			294.23200	293.97900			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.77100	7.77100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		15.00000	9,000	1.49	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		426.00000	420,000	1.49	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.57300	8.57400		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		4,175.00000	4,170,000	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.65700	8.65800		5.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		949.00000	933,000	4.94	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,701.00000	1,681,000	4.94	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.71500	8.71600		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		1,896.00000	1,885,000	5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,742.00000	1,727,000	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.24800	9.25900		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		9,808.00000	9,708,000	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.30400	9.31500		11.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R186	On	06/05/2010	Bond Future	9.00	Call		1,518.00000	1,516,000	11.08	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,406.00000	4,305,000	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.34700	9.35800		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,288.00000	3,305,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,253.00000	4,173,000	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,581.00000	1,585,000	11.27	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		7,186.00000	7,092,000	11.27	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,761.00000	5,797,000	12.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		2,361.00000	2,300,000	12.01	0.00	0	1,300.00
R201	On	04/02/2010	Bond Future			8.65200	8.65300		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		4,640.00000	4,636,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.73400	8.73500		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		651.00000	638,000	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,533.00000	1,517,000	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.79200	8.79300		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,817.00000	1,809,000	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,084.00000	1,072,000	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.20200	9.20300		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		5,406.00000	5,401,000	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.28300	9.28400		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		899.00000	880,000	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,350.00000	2,326,000	7.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/08/2010	Bond Future			9.34500	9.34600		7.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		1,803.00000	1,789,000	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,277.00000	2,258,000	7.11	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.22100	9.22100		8.25	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		6,045.00000	6,045,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		151.00000	105,000	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,418.00000	1,372,000	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		1.00000	0,000	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,218.00000	4,217,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.29500	9.29600		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		961.00000	941,000	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,623.00000	2,598,000	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.35400	9.35500		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,002.00000	1,987,000	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,574.00000	2,554,000	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.70500	8.70600		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		3,944.00000	3,941,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.81000	8.81100		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		802.00000	790,000	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		986.00000	971,000	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.89000	8.89100		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,294.00000	1,287,000	4.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future	9.00	Put		986.00000	977,000	4.04	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.36000	9.37100		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		6,829.00000	6,765,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.43500	9.44700		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,217.00000	1,221,000	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,346.00000	2,281,000	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.49600	9.50800		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,379.00000	2,394,000	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,424.00000	2,372,000	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.37000	9.37000		9.75	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,437.00000	5,437,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.43600	9.43700		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,283.00000	1,260,000	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,394.00000	2,365,000	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.48900	9.49000		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,548.00000	2,532,000	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,490.00000	2,468,000	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.12600	9.13600		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		14,299.00000	14,224,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,044.00000	6,119,000	15.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	04/02/2010	Bond Future	10.00	Put		0.00000	0,000	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.16600	9.17700		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		500.00000	495,000	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,868.00000	5,781,000	14.03	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.19500	9.20600		14.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,667.00000	1,673,000	14.24	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		5,190.00000	5,114,000	14.24	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			295.57800	295.33300			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			300.96400	300.71500			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>134,046,431.60</b>	<b>11,899</b>	<b>895,678.00</b>	

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.72000	7.72000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.56000	8.56000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.24000	9.24500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.64000	8.64000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.19000	9.19000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.21000	9.21000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			8.69000	8.68500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.35500	9.35500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.35500	9.35500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.12500	9.12500			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>134,046,431.60</b>	<b>11,899</b>	<b>895,678.00</b>