



# Daily MTM Report

Daily summary for: 01/03/2010

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			7.68480	7.72020		15.95	35,373,134.40	4,603	235,244.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,780.00000	8,815,000	55.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	52.00	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,780.00000	6,815,000	52.00	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,530.00000	8,565,000	55.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	51.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,530.00000	6,565,000	51.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		9.00000	6,000	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		539.00000	571,000	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		478.00000	442,000	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		8.00000	7,000	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,470.00000	1,435,000	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,470.00000	2,435,000	25.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,470.00000	3,435,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,280.00000	8,315,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		722.00000	686,000	20.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		2.00000	1,000	20.53	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,720.00000	1,685,000	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,720.00000	2,685,000	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,720.00000	3,685,000	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,330.00000	8,365,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	50.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,330.00000	6,365,000	50.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,670.00000	3,635,000	24.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,430.00000	8,465,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	44.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,430.00000	4,465,000	44.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		574.00000	538,000	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		4.00000	3,000	19.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,570.00000	1,535,000	20.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,570.00000	3,535,000	25.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,730.00000	8,765,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,730.00000	6,765,000	51.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,930.00000	8,965,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	52.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,930.00000	6,965,000	52.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2.00000	1,000	24.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		932.00000	966,000	24.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,070.00000	2,035,000	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,070.00000	3,035,000	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,880.00000	8,915,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	52.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,880.00000	6,915,000	52.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,830.00000	8,865,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	52.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,830.00000	6,865,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,630.00000	8,665,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	51.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,630.00000	6,665,000	51.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,680.00000	8,715,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,680.00000	6,715,000	51.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,580.00000	8,615,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	51.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,580.00000	6,615,000	51.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,420.00000	1,385,000	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,420.00000	2,385,000	24.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,420.00000	3,385,000	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,480.00000	8,515,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,480.00000	6,515,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,380.00000	8,415,000	55.20	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	50.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,380.00000	6,415,000	50.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	45.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,880.00000	4,915,000	45.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,620.00000	3,585,000	24.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		11.00000	7,000	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		491.00000	522,000	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		526.00000	490,000	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		6.00000	5,000	19.22	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,520.00000	1,485,000	20.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,520.00000	2,485,000	26.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,520.00000	3,485,000	26.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		6.00000	4,000	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		636.00000	669,000	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		384.00000	348,000	18.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		14.00000	13,000	18.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,370.00000	1,335,000	20.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	20.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,370.00000	2,335,000	24.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,370.00000	3,335,000	29.25	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	4.35	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,120.00000	1,085,000	22.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	22.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,120.00000	2,085,000	19.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	19.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,120.00000	3,085,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		295.00000	261,000	17.58	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		25.00000	26,000	17.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,270.00000	1,235,000	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,270.00000	2,235,000	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,270.00000	3,235,000	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		5.00000	3,000	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		685.00000	718,000	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		339.00000	304,000	17.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		19.00000	19,000	17.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,320.00000	2,285,000	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,320.00000	3,285,000	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,220.00000	1,185,000	21.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	21.61	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	5.50	Call		2,220.00000	2,185,000	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,220.00000	3,185,000	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,330.00000	5,365,000	47.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,170.00000	1,135,000	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,170.00000	2,135,000	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,170.00000	3,135,000	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	44.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,480.00000	4,515,000	44.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		981.00000	1,016,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		112.00000	88,000	15.95	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		92.00000	103,000	15.95	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,020.00000	985,000	22.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	22.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,020.00000	1,985,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,020.00000	2,985,000	35.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	35.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		91.00000	70,000	16.41	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		121.00000	135,000	16.41	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		970.00000	935,000	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,970.00000	1,935,000	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,970.00000	2,935,000	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,330.00000	1,365,000	28.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		672.00000	636,000	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		2.00000	1,000	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,670.00000	1,635,000	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,670.00000	2,635,000	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		58.00000	43,000	17.34	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		188.00000	208,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		871.00000	835,000	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		1.00000	0,000	21.51	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,870.00000	1,835,000	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,870.00000	2,835,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,181.00000	1,215,000	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	6.90	Call		821.00000	785,000	21.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		1.00000	0,000	21.18	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,820.00000	1,785,000	18.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	18.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		771.00000	735,000	20.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		1.00000	0,000	20.85	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,770.00000	1,735,000	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,770.00000	2,735,000	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	47.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,380.00000	5,415,000	47.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,380.00000	4,415,000	43.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		623.00000	587,000	19.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		3.00000	2,000	19.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,620.00000	1,585,000	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,620.00000	2,585,000	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,280.00000	4,315,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		430.00000	395,000	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		10.00000	10,000	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	54.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,680.00000	7,715,000	54.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,320.00000	1,285,000	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,820.00000	2,785,000	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,320.00000	4,285,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	55.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,930.00000	7,965,000	55.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,930.00000	4,965,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,070.00000	1,035,000	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,570.00000	2,535,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,070.00000	4,035,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		253.00000	220,000	17.26	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		33.00000	35,000	17.26	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	29.34	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,430.00000	1,465,000	29.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	44.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,530.00000	4,565,000	44.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		214.00000	182,000	16.93	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		44.00000	47,000	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		177.00000	147,000	16.60	1,470.00	10	228.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		57.00000	62,000	16.60	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,830.00000	1,865,000	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	32.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,730.00000	1,765,000	32.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		143.00000	116,000	16.28	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		73.00000	81,000	16.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		46.00000	33,000	17.80	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		226.00000	248,000	17.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	45.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,730.00000	4,765,000	45.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		23.00000	15,000	19.18	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		353.00000	380,000	19.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,980.00000	5,015,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		7.00000	4,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		587.00000	619,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	44.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,630.00000	4,665,000	44.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,930.00000	1,965,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		37.00000	26,000	18.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		267.00000	291,000	18.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	44.97	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	12.40	Put		4,680.00000	4,715,000	44.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		29.00000	20,000	18.72	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		309.00000	335,000	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		14.00000	9,000	20.11	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		444.00000	474,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	45.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,780.00000	4,815,000	45.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	36.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,380.00000	2,415,000	36.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,280.00000	2,315,000	35.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,180.00000	2,215,000	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		18.00000	12,000	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		398.00000	427,000	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	46.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,180.00000	5,215,000	46.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,480.00000	2,515,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3.00000	2,000	23.34	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		783.00000	817,000	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	46.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,130.00000	5,165,000	46.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4.00000	2,000	22.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		734.00000	767,000	22.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,230.00000	5,265,000	47.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2.00000	1,000	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		832.00000	866,000	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,280.00000	5,315,000	47.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,680.00000	2,715,000	37.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,580.00000	2,615,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2.00000	1,000	24.26	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		882.00000	916,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	47.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,430.00000	5,465,000	47.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,031.00000	1,066,000	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	49.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,930.00000	5,965,000	49.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,280.00000	1,315,000	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,530.00000	5,565,000	48.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	37.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,830.00000	2,865,000	37.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	0,000	26.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,131.00000	1,165,000	26.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	49.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,880.00000	5,915,000	49.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	48.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,630.00000	5,665,000	48.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	38.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,930.00000	2,965,000	38.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,231.00000	1,265,000	27.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	47.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,480.00000	5,515,000	47.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,780.00000	2,815,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	26.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,081.00000	1,116,000	26.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	49.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,780.00000	5,815,000	49.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,580.00000	1,615,000	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,680.00000	1,715,000	31.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	50.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,080.00000	6,115,000	50.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,880.00000	1,915,000	33.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	50.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,280.00000	6,315,000	50.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,180.00000	4,215,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,080.00000	2,115,000	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	51.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,430.00000	6,465,000	51.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,330.00000	4,365,000	43.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	43.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,230.00000	4,265,000	43.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	50.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,180.00000	6,215,000	50.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	42.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,080.00000	4,115,000	42.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	42.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,980.00000	4,015,000	42.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,980.00000	2,015,000	34.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	50.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,230.00000	6,265,000	50.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	42.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,130.00000	4,165,000	42.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	42.52	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	11.75	Put		4,030.00000	4,065,000	42.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	42.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,930.00000	3,965,000	42.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	41.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,830.00000	3,865,000	41.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,580.00000	5,615,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,880.00000	2,915,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,380.00000	1,415,000	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	48.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,680.00000	5,715,000	48.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,180.00000	3,215,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	38.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,080.00000	3,115,000	38.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	38.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,980.00000	3,015,000	38.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,480.00000	1,515,000	29.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	48.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,730.00000	5,765,000	48.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,030.00000	3,065,000	38.58	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,530.00000	1,565,000	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	49.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,830.00000	5,865,000	49.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,730.00000	3,765,000	41.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	40.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,630.00000	3,665,000	40.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	40.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,530.00000	3,565,000	40.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	40.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,430.00000	3,465,000	40.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	39.76	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,330.00000	3,365,000	39.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	39.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,230.00000	3,265,000	39.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	38.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,130.00000	3,165,000	38.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,630.00000	1,665,000	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	49.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,980.00000	6,015,000	49.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	41.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,880.00000	3,915,000	41.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	41.54	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	11.50	Put		3,780.00000	3,815,000	41.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,680.00000	3,715,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	40.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,580.00000	3,615,000	40.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	40.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,480.00000	3,515,000	40.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,380.00000	3,415,000	39.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,780.00000	1,815,000	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	45.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,830.00000	4,865,000	45.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	37.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,730.00000	2,765,000	37.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,630.00000	2,665,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,530.00000	2,565,000	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,430.00000	2,465,000	36.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,330.00000	2,365,000	35.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,230.00000	2,265,000	35.41	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	9.75	Call		0.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,030.00000	2,065,000	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	44.60	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,580.00000	4,615,000	44.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	35.02	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,130.00000	2,165,000	35.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	41.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,720.00000	3,755,000	41.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	39.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,280.00000	3,315,000	39.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	54.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,880.00000	7,915,000	54.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,120.00000	4,085,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	54.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,830.00000	7,865,000	54.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,170.00000	4,135,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,980.00000	8,015,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,020.00000	3,985,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,080.00000	8,115,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		73.00000	55,000	16.87	0.00	0	350.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		153.00000	170,000	16.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		921.00000	885,000	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		1.00000	0,000	21.83	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,920.00000	1,885,000	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,920.00000	2,885,000	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,920.00000	3,885,000	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,130.00000	8,165,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	50.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,130.00000	6,165,000	50.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,870.00000	3,835,000	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,180.00000	8,215,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,820.00000	3,785,000	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	54.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,730.00000	7,765,000	54.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,270.00000	4,235,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	54.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,780.00000	7,815,000	54.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,220.00000	4,185,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,030.00000	8,065,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	50.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,030.00000	6,065,000	50.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,970.00000	3,935,000	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,230.00000	8,265,000	55.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,770.00000	3,735,000	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.81900	7.85530		17.50	32,878,895.00	4,205	52,737.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		141.00000	131,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		686.00000	712,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,295.00000	8,331,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,295.00000	6,331,000	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,705.00000	3,669,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,345.00000	8,381,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,345.00000	6,381,000	32.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,655.00000	3,619,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,445.00000	8,481,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,745.00000	8,781,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,945.00000	8,981,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,945.00000	6,981,000	33.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		6.00000	5,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,951.00000	2,986,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,895.00000	8,931,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,895.00000	6,931,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		6.00000	6,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,901.00000	2,937,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,107.00000	2,070,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	1,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,105.00000	3,069,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,845.00000	8,881,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	33.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,845.00000	6,881,000	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,645.00000	8,681,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,695.00000	8,731,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,595.00000	8,631,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,595.00000	6,631,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		529.00000	501,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		124.00000	132,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,412.00000	1,376,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		7.00000	7,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,406.00000	2,370,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,405.00000	3,369,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,495.00000	8,531,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,495.00000	6,531,000	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,511.00000	1,474,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		6.00000	5,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,506.00000	2,470,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	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	14/06/2010	Foreign Exchange Future	4.35	Call		3,505.00000	3,469,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,395.00000	8,431,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		676.00000	645,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		71.00000	76,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,610.00000	1,573,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,605.00000	3,569,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,445.00000	6,481,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,945.00000	4,981,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		161.00000	150,000	19.59	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		606.00000	631,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		638.00000	607,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		83.00000	88,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,560.00000	1,524,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,556.00000	2,519,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,555.00000	3,519,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		132.00000	123,000	20.22	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	8.45	Put		727.00000	754,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		89.00000	83,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		984.00000	1,014,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,745.00000	6,781,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,695.00000	6,731,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		2.00000	1,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,697.00000	3,732,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,645.00000	6,681,000	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		95.00000	88,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		940.00000	969,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,167.00000	1,131,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		12.00000	12,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,157.00000	2,120,000	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,155.00000	3,119,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		123.00000	115,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		768.00000	796,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		495.00000	469,000	17.13	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		140.00000	150,000	17.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,356.00000	2,320,000	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	23.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,355.00000	3,319,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,195.00000	5,231,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,196.00000	4,232,000	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		4.00000	3,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,199.00000	3,234,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		115.00000	107,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		810.00000	838,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		463.00000	437,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		158.00000	168,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,314.00000	1,277,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		9.00000	8,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,306.00000	2,270,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,305.00000	3,269,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,245.00000	5,281,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,246.00000	4,282,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		4.00000	3,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,249.00000	3,284,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		108.00000	100,000	20.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		853.00000	881,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,265.00000	1,228,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		10.00000	9,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,256.00000	2,220,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,255.00000	3,219,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,295.00000	5,331,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		3.00000	3,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,298.00000	3,334,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		101.00000	94,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		896.00000	925,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,216.00000	1,180,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		11.00000	11,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,206.00000	2,170,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,205.00000	3,169,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,445.00000	5,481,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,446.00000	4,482,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		2.00000	2,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,447.00000	3,483,000	26.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		84.00000	78,000	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,029.00000	1,059,000	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		323.00000	302,000	17.50	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		268.00000	283,000	17.50	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,070.00000	1,034,000	16.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		15.00000	15,000	16.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,057.00000	2,021,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,055.00000	3,019,000	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		299.00000	281,000	17.71	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		294.00000	312,000	17.71	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,022.00000	987,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		17.00000	18,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,007.00000	1,971,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,005.00000	2,969,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,545.00000	5,581,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		2.00000	2,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,547.00000	3,583,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		74.00000	69,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,119.00000	1,150,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		279.00000	262,000	17.92	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		324.00000	343,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		976.00000	942,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		21.00000	23,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,957.00000	1,921,000	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,955.00000	2,919,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,645.00000	5,681,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	2,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,647.00000	3,683,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,845.00000	5,881,000	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,845.00000	4,881,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,846.00000	3,882,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		7.00000	6,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,852.00000	2,887,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,795.00000	5,831,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,795.00000	4,831,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,796.00000	3,832,000	26.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		757.00000	725,000	16.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		52.00000	56,000	16.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,709.00000	1,672,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,706.00000	2,669,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,745.00000	5,781,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	1,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,746.00000	3,782,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		8.00000	7,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,753.00000	2,788,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		59.00000	54,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,304.00000	1,335,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		212.00000	198,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		457.00000	479,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		799.00000	766,000	16.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		44.00000	47,000	16.64	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,759.00000	1,722,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,756.00000	2,719,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,595.00000	5,631,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	2,000	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,597.00000	3,633,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		261.00000	245,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		356.00000	376,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		930.00000	896,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		25.00000	27,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,908.00000	1,871,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,905.00000	2,869,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,495.00000	5,531,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,496.00000	4,532,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		2.00000	2,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,497.00000	3,533,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		70.00000	65,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,165.00000	1,196,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		79.00000	73,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,074.00000	1,104,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,145.00000	5,181,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,146.00000	4,182,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		66.00000	61,000	22.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,211.00000	1,242,000	22.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		886.00000	852,000	16.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		31.00000	33,000	16.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,858.00000	1,822,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,345.00000	5,381,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		3.00000	3,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,348.00000	3,384,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		52.00000	49,000	23.36	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,397.00000	1,430,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		716.00000	685,000	16.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		61.00000	66,000	16.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,659.00000	1,623,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,656.00000	2,619,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,996.00000	4,032,000	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		50.00000	46,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,445.00000	1,477,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		62.00000	58,000	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,257.00000	1,289,000	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		600.00000	571,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		95.00000	102,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.75	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	15.50	Put		7,645.00000	7,681,000	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,145.00000	6,181,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,646.00000	4,681,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		4.00000	4,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,149.00000	3,185,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,363.00000	1,327,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		8.00000	8,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,856.00000	2,819,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,355.00000	4,319,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,895.00000	7,931,000	36.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,395.00000	6,431,000	32.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		3.00000	2,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,398.00000	3,433,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		172.00000	161,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		567.00000	592,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,119.00000	1,082,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		14.00000	13,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,606.00000	2,569,000	25.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	25.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,105.00000	4,069,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		47.00000	43,000	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,492.00000	1,524,000	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		432.00000	407,000	17.25	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		177.00000	188,000	17.25	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,396.00000	4,432,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	27.24	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,046.00000	4,082,000	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		55.00000	51,000	23.15	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,350.00000	1,382,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		45.00000	41,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,540.00000	1,572,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		403.00000	379,000	17.31	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		198.00000	210,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,346.00000	4,382,000	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		35.00000	32,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,780.00000	1,813,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		38.00000	35,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,683.00000	1,716,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		375.00000	352,000	17.38	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		220.00000	233,000	17.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		33.00000	30,000	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	14/06/2010	Foreign Exchange Future	9.65	Put		1,828.00000	1,861,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		36.00000	34,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,731.00000	1,765,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		40.00000	37,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,635.00000	1,668,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		348.00000	326,000	17.44	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		243.00000	257,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,695.00000	4,731,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		198.00000	185,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		493.00000	516,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,895.00000	4,931,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		7.00000	7,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,802.00000	2,838,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		9.00000	8,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,704.00000	2,739,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		10.00000	9,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,605.00000	2,640,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		150.00000	140,000	19.80	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		645.00000	671,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,745.00000	4,781,000	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		10.00000	8,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,655.00000	2,689,000	26.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		11.00000	10,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,556.00000	2,591,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		185.00000	172,000	19.17	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		530.00000	553,000	19.17	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,596.00000	4,631,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		12.00000	11,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,507.00000	2,542,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		14.00000	13,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,409.00000	2,444,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		17.00000	15,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,312.00000	2,346,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		20.00000	18,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,215.00000	2,249,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		23.00000	21,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,118.00000	2,152,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		27.00000	24,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,022.00000	2,055,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		30.00000	28,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,925.00000	1,959,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		227.00000	213,000	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		422.00000	444,000	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	27.80	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,296.00000	4,332,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		42.00000	39,000	24.20	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		1,587.00000	1,620,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,546.00000	4,582,000	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		13.00000	12,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,458.00000	2,493,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		16.00000	14,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,361.00000	2,395,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		18.00000	16,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,263.00000	2,297,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		25.00000	23,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,070.00000	2,104,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		29.00000	26,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,974.00000	2,007,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		31.00000	29,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,876.00000	1,910,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		243.00000	228,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		388.00000	409,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		22.00000	19,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,167.00000	2,200,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,845.00000	7,881,000	36.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,155.00000	4,119,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,895.00000	5,931,000	31.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,896.00000	3,932,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,945.00000	7,981,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,945.00000	5,981,000	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,946.00000	3,982,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,055.00000	4,019,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,095.00000	8,131,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,095.00000	6,131,000	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,096.00000	4,132,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,905.00000	3,869,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,995.00000	8,031,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,995.00000	6,031,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,005.00000	3,969,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,645.00000	9,681,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,045.00000	8,081,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,045.00000	6,081,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,955.00000	3,919,000	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,145.00000	8,181,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,855.00000	3,819,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,195.00000	8,231,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,195.00000	6,231,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		842.00000	809,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		37.00000	40,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,808.00000	1,772,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,806.00000	2,769,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,805.00000	3,769,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,745.00000	7,781,000	36.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,255.00000	4,219,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,795.00000	7,831,000	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,205.00000	4,169,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,245.00000	8,281,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,245.00000	6,281,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,755.00000	3,719,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		564.00000	535,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		109.00000	116,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.95330	7.99070		18.38	0.00	0	7,007.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,860.00000	7,898,000	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		5.00000	4,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,864.00000	5,901,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		28.00000	27,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,887.00000	3,924,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		96.00000	93,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,955.00000	1,990,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,191.00000	1,155,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		50.00000	52,000	17.04	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,147.00000	2,110,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		6.00000	7,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,142.00000	3,105,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,141.00000	4,103,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,810.00000	7,848,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		6.00000	4,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,815.00000	5,851,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		29.00000	28,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,838.00000	3,875,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		99.00000	96,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,908.00000	1,943,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		519.00000	499,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		328.00000	346,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,236.00000	1,201,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		45.00000	48,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,197.00000	2,159,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	6,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,192.00000	3,155,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	2,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,191.00000	4,153,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		494.00000	474,000	18.22	0.00	0	509.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		353.00000	371,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,910.00000	7,948,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		5.00000	4,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,914.00000	5,951,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		27.00000	26,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,936.00000	3,973,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		93.00000	91,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,002.00000	2,038,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		470.00000	451,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		379.00000	398,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,146.00000	1,111,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		55.00000	58,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,098.00000	2,060,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,092.00000	3,055,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,091.00000	4,054,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,960.00000	7,998,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		5.00000	4,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,964.00000	6,001,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		27.00000	26,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,986.00000	4,023,000	29.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		90.00000	88,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,049.00000	2,085,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		447.00000	429,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		406.00000	426,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,101.00000	1,066,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		60.00000	63,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,048.00000	2,011,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		7.00000	8,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,042.00000	3,005,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,041.00000	4,004,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,060.00000	8,098,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		5.00000	3,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,064.00000	6,100,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		25.00000	23,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,084.00000	4,120,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		84.00000	81,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,143.00000	2,178,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		406.00000	391,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		465.00000	488,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,016.00000	985,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		75.00000	82,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,950.00000	1,913,000	19.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		9.00000	10,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,943.00000	2,905,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,941.00000	3,904,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,110.00000	8,148,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		4.00000	3,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,113.00000	6,150,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		24.00000	22,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,133.00000	4,169,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		81.00000	79,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,190.00000	2,226,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		387.00000	373,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		496.00000	520,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		976.00000	945,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		85.00000	92,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,901.00000	1,864,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		10.00000	11,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,893.00000	2,855,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,891.00000	3,854,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,160.00000	8,198,000	30.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		4.00000	3,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,163.00000	6,200,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		23.00000	21,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,182.00000	4,218,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		78.00000	76,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,237.00000	2,273,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		370.00000	357,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		529.00000	554,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		937.00000	907,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		96.00000	104,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,852.00000	1,815,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		11.00000	12,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,843.00000	2,805,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,841.00000	3,804,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,310.00000	8,348,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		4.00000	3,000	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,313.00000	6,350,000	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		20.00000	18,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,329.00000	4,365,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		71.00000	68,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,380.00000	2,415,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		825.00000	797,000	17.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		134.00000	144,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,707.00000	1,670,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		16.00000	17,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,694.00000	2,656,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,691.00000	3,654,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,260.00000	8,298,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		4.00000	3,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,263.00000	6,300,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		21.00000	19,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,280.00000	4,316,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		73.00000	71,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,332.00000	2,368,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		338.00000	326,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		597.00000	623,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		861.00000	833,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		120.00000	130,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,755.00000	1,719,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		14.00000	16,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,743.00000	2,706,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,741.00000	3,704,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	28.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,409.00000	8,447,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		3.00000	2,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,412.00000	6,449,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		18.00000	17,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,427.00000	4,464,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		66.00000	64,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,475.00000	2,511,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		295.00000	285,000	19.89	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		704.00000	732,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		756.00000	729,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		165.00000	176,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,611.00000	1,574,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		20.00000	21,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,594.00000	2,557,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	4,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,591.00000	3,554,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		323.00000	311,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		632.00000	658,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,710.00000	7,748,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		6.00000	5,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,715.00000	5,752,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		30.00000	29,000	29.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,739.00000	3,776,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		106.00000	103,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,815.00000	1,850,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		572.00000	550,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		281.00000	297,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,328.00000	1,292,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		37.00000	39,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,296.00000	2,259,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		5.00000	6,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,292.00000	3,254,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,291.00000	4,253,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,760.00000	7,798,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		6.00000	4,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,765.00000	5,801,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		29.00000	28,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,788.00000	3,825,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		103.00000	100,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,862.00000	1,897,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		545.00000	524,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		304.00000	321,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,282.00000	1,246,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		41.00000	43,000	17.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,246.00000	2,209,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		5.00000	6,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,242.00000	3,204,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,241.00000	4,203,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,010.00000	8,048,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		5.00000	3,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,014.00000	6,050,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		26.00000	24,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,035.00000	4,071,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		88.00000	85,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,097.00000	2,132,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		425.00000	409,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		434.00000	456,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,057.00000	1,025,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		66.00000	72,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,999.00000	1,962,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		8.00000	9,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,992.00000	2,955,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,991.00000	3,954,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,210.00000	8,248,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		4.00000	3,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,213.00000	6,250,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		22.00000	20,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,231.00000	4,267,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		76.00000	73,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,285.00000	2,320,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		354.00000	341,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		563.00000	588,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		899.00000	869,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		108.00000	116,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,804.00000	1,767,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		13.00000	14,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,793.00000	2,756,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,791.00000	3,754,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,360.00000	8,397,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		3.00000	3,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,362.00000	6,400,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		19.00000	17,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,378.00000	4,414,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		68.00000	66,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,427.00000	2,463,000	26.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		309.00000	298,000	19.72	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		668.00000	695,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		790.00000	763,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		149.00000	160,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,659.00000	1,622,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		18.00000	19,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,644.00000	2,606,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,641.00000	3,604,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		141.00000	136,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,450.00000	1,483,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		158.00000	152,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,317.00000	1,349,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		818.00000	846,000	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		259.00000	249,000	20.39	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		936.00000	966,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		227.00000	219,000	20.89	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		164.00000	158,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,273.00000	1,305,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		177.00000	171,000	21.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,186.00000	1,218,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.08690	8.12560		18.69	0.00	0	673.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		12.00000	11,000	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,836.00000	7,874,000	32.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		29.00000	28,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,853.00000	5,891,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		65.00000	63,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,889.00000	3,926,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		168.00000	163,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,992.00000	2,026,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		612.00000	593,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		436.00000	456,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,264.00000	1,230,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		88.00000	93,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,189.00000	2,150,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		13.00000	13,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,180.00000	3,141,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	4,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,176.00000	4,138,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		395.00000	383,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		819.00000	846,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		12.00000	11,000	32.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,886.00000	7,924,000	32.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		29.00000	27,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,903.00000	5,940,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		64.00000	62,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,938.00000	3,975,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		164.00000	159,000	23.99	0.00	0	300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,038.00000	2,072,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,222.00000	1,188,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		96.00000	101,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,140.00000	2,101,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		14.00000	14,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,130.00000	3,092,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	5,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,126.00000	4,088,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		11.00000	10,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,935.00000	7,973,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		28.00000	27,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,952.00000	5,990,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		63.00000	61,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,987.00000	4,024,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		160.00000	155,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,084.00000	2,118,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		566.00000	549,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		490.00000	512,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,180.00000	1,147,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		104.00000	110,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,091.00000	2,052,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		15.00000	15,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,081.00000	3,042,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	5,000	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,076.00000	4,038,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		11.00000	10,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,985.00000	8,023,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		28.00000	27,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,002.00000	6,040,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		62.00000	60,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,036.00000	4,073,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		156.00000	152,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,130.00000	2,165,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		544.00000	528,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		518.00000	541,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,139.00000	1,107,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		113.00000	120,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,041.00000	2,002,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		15.00000	15,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,031.00000	2,992,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	5,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,027.00000	3,988,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		588.00000	571,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		462.00000	484,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		11.00000	10,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,035.00000	8,073,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		27.00000	26,000	31.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,051.00000	6,089,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		60.00000	59,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,084.00000	4,122,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		151.00000	147,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,175.00000	2,210,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		525.00000	509,000	18.83	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		549.00000	572,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,101.00000	1,070,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		125.00000	133,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,993.00000	1,954,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		17.00000	17,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,981.00000	2,943,000	22.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		5.00000	6,000	22.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,977.00000	3,938,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		11.00000	9,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,085.00000	8,122,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		26.00000	25,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,100.00000	6,138,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		59.00000	57,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,133.00000	4,170,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		147.00000	143,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,221.00000	2,256,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		506.00000	491,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		580.00000	604,000	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,064.00000	1,034,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		138.00000	147,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,945.00000	1,907,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		19.00000	20,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,932.00000	2,893,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	6,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,927.00000	3,888,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		10.00000	9,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,134.00000	8,172,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		26.00000	25,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,150.00000	6,188,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		58.00000	56,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,182.00000	4,219,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		143.00000	139,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,267.00000	2,302,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		488.00000	474,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		612.00000	637,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,028.00000	998,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		152.00000	161,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,898.00000	1,859,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		22.00000	22,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,882.00000	2,843,000	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	6,000	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,877.00000	3,838,000	26.70	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		9.00000	8,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,333.00000	8,371,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		23.00000	22,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,347.00000	6,385,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		53.00000	51,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,377.00000	4,414,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		129.00000	125,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,453.00000	2,488,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		423.00000	411,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		747.00000	774,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		891.00000	865,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		215.00000	228,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,710.00000	1,672,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		34.00000	35,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,683.00000	2,645,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		7.00000	8,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,678.00000	3,639,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		9.00000	8,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,283.00000	8,321,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		24.00000	23,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,298.00000	6,336,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		54.00000	52,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,328.00000	4,365,000	29.10	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	13/12/2010	Foreign Exchange Future	10.40	Call		132.00000	128,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,406.00000	2,441,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		439.00000	426,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		713.00000	739,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		924.00000	897,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		198.00000	210,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,756.00000	1,718,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		30.00000	31,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,733.00000	2,694,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	7,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,727.00000	3,689,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	2,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		381.00000	370,000	20.09	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		855.00000	883,000	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		9.00000	8,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,383.00000	8,421,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		23.00000	22,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,397.00000	6,435,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		52.00000	50,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,426.00000	4,463,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		125.00000	122,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,499.00000	2,535,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		409.00000	397,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		783.00000	810,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		859.00000	834,000	17.61	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	13/12/2010	Foreign Exchange Future	7.50	Put		233.00000	247,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,663.00000	1,626,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		37.00000	39,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,634.00000	2,595,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	8,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,628.00000	3,589,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		471.00000	457,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		645.00000	670,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		12.00000	11,000	32.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,736.00000	7,774,000	32.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		30.00000	29,000	31.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,754.00000	5,792,000	31.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		68.00000	66,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,792.00000	3,829,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		177.00000	172,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,901.00000	1,935,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		661.00000	641,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		385.00000	404,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,349.00000	1,315,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		73.00000	78,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,288.00000	2,249,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		12.00000	12,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,279.00000	3,241,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	4,000	24.11	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	13/12/2010	Foreign Exchange Future	3.85	Call		4,276.00000	4,237,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		12.00000	11,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,786.00000	7,824,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		30.00000	28,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,804.00000	5,841,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		67.00000	65,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,841.00000	3,878,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		173.00000	168,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,947.00000	1,981,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		636.00000	617,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		410.00000	430,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,306.00000	1,272,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		80.00000	85,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,238.00000	2,199,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		12.00000	12,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,230.00000	3,191,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	4,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,226.00000	4,187,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		10.00000	9,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,184.00000	8,222,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		25.00000	24,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,199.00000	6,237,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		56.00000	55,000	28.95	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	13/12/2010	Foreign Exchange Future	12.30	Put		4,230.00000	4,268,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		139.00000	136,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,313.00000	2,349,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		992.00000	963,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		166.00000	176,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,850.00000	1,812,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		24.00000	25,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,832.00000	2,794,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		6.00000	7,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,827.00000	3,788,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		10.00000	9,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,234.00000	8,272,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		25.00000	23,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,249.00000	6,286,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		55.00000	53,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,279.00000	4,316,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		136.00000	132,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,360.00000	2,395,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		454.00000	441,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		678.00000	704,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		958.00000	930,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		182.00000	193,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,803.00000	1,765,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		27.00000	28,000	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,783.00000	2,744,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	7,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,777.00000	3,739,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	2,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		18.00000	17,000	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,942.00000	6,980,000	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		41.00000	39,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,965.00000	5,002,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		95.00000	93,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,019.00000	3,056,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		283.00000	275,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,207.00000	1,238,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,076.00000	5,037,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,248.00000	1,279,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		274.00000	266,000	21.48	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		215.00000	209,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,589.00000	1,622,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		257.00000	250,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,331.00000	1,363,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		209.00000	203,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,633.00000	1,666,000	22.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.46730	11.71490		13.25	43,036,776.90	3,753	16,521.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	48.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,285.00000	10,533,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,285.00000	8,533,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	44.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,285.00000	6,533,000	44.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,285.00000	4,533,000	39.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,285.00000	2,533,000	30.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		2.00000	1,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,287.00000	1,534,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		51.00000	16,000	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		336.00000	549,000	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		723.00000	484,000	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		8.00000	17,000	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,715.00000	1,467,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,435.00000	10,683,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,435.00000	8,683,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	44.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,435.00000	6,683,000	44.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,435.00000	4,683,000	39.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,435.00000	2,683,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,436.00000	1,684,000	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		30.00000	9,000	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		465.00000	692,000	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		580.00000	349,000	15.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		15.00000	32,000	15.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,565.00000	1,318,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	1,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,385.00000	10,633,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,385.00000	8,633,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	44.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,385.00000	6,633,000	44.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,385.00000	4,633,000	39.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,385.00000	2,633,000	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		2.00000	1,000	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,387.00000	1,634,000	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		36.00000	11,000	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		421.00000	644,000	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		627.00000	393,000	15.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		12.00000	26,000	15.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,615.00000	1,368,000	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	1,000	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,565.00000	2,317,000	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,785.00000	10,033,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,785.00000	8,033,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,635.00000	9,883,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	47.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,635.00000	7,883,000	47.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	42.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,635.00000	5,883,000	42.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	37.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,635.00000	3,883,000	37.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	0,000	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,636.00000	1,883,000	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		15.00000	5,000	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		650.00000	888,000	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		398.00000	192,000	13.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		33.00000	75,000	13.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,365.00000	1,118,000	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		0.00000	1,000	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,365.00000	2,117,000	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,485.00000	9,733,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	47.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,485.00000	7,733,000	47.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	42.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,485.00000	5,733,000	42.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	36.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,485.00000	3,733,000	36.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,000	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,486.00000	1,733,000	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		25.00000	8,000	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		510.00000	741,000	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		533.00000	307,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		18.00000	40,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,515.00000	1,268,000	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	1,000	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,515.00000	2,267,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,535.00000	9,783,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	47.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,535.00000	7,783,000	47.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	42.28	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	17.25	Put		5,535.00000	5,783,000	42.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	36.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,535.00000	3,783,000	36.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,536.00000	1,783,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		22.00000	6,000	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		557.00000	789,000	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		487.00000	267,000	14.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		22.00000	50,000	14.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,465.00000	1,218,000	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		0.00000	1,000	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,465.00000	2,217,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,685.00000	9,933,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	47.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,685.00000	7,933,000	47.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	42.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,685.00000	5,933,000	42.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	37.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,685.00000	3,933,000	37.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	0,000	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,686.00000	1,933,000	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		13.00000	4,000	19.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		698.00000	937,000	19.93	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	11.40	Call		356.00000	158,000	13.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		41.00000	91,000	13.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,315.00000	1,068,000	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		0.00000	1,000	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,315.00000	2,067,000	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,935.00000	10,183,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,935.00000	8,183,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		10,085.00000	10,333,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,085.00000	8,333,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,335.00000	10,583,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,335.00000	8,583,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	44.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,335.00000	6,583,000	44.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,335.00000	4,583,000	39.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		2.00000	1,000	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,337.00000	1,584,000	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		43.00000	13,000	17.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		378.00000	596,000	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		675.00000	438,000	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		10.00000	21,000	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,665.00000	1,417,000	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,235.00000	10,483,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,235.00000	8,483,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,185.00000	10,433,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,185.00000	8,433,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		10,135.00000	10,383,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,135.00000	8,383,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		10,035.00000	10,283,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,035.00000	8,283,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,885.00000	10,133,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,885.00000	8,133,000	48.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,835.00000	10,083,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,835.00000	8,083,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,735.00000	9,983,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,735.00000	7,983,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	42.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,735.00000	5,983,000	42.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	37.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,735.00000	3,983,000	37.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	0,000	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,736.00000	1,983,000	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		11.00000	3,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		746.00000	986,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		315.00000	128,000	13.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		50.00000	111,000	13.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,266.00000	1,019,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	2,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,265.00000	2,017,000	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,585.00000	9,833,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	47.72	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	19.30	Put		7,585.00000	7,833,000	47.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	42.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,585.00000	5,833,000	42.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,585.00000	4,833,000	39.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	36.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,585.00000	3,833,000	36.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,585.00000	2,833,000	31.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,000	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,586.00000	1,833,000	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		18.00000	5,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		603.00000	838,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		442.00000	228,000	14.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		27.00000	61,000	14.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,415.00000	1,168,000	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		0.00000	1,000	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,415.00000	2,167,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,335.00000	2,583,000	30.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	43.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,185.00000	6,433,000	43.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	41.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,185.00000	5,433,000	41.38	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	15.90	Call		0.00000	0,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,185.00000	4,433,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	34.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,185.00000	3,433,000	34.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,185.00000	2,433,000	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		3.00000	1,000	23.44	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,188.00000	1,434,000	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		72.00000	23,000	16.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		257.00000	456,000	16.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		820.00000	578,000	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		5.00000	11,000	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,815.00000	1,567,000	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	43.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,935.00000	6,183,000	43.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	40.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,935.00000	5,183,000	40.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,935.00000	4,183,000	38.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	33.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,935.00000	3,183,000	33.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,935.00000	2,183,000	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		6.00000	2,000	21.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		941.00000	1,185,000	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		170.00000	61,000	14.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		105.00000	244,000	14.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,067.00000	821,000	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2.00000	4,000	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,065.00000	1,817,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	43.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,035.00000	6,283,000	43.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	40.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		5,035.00000	5,283,000	40.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,035.00000	4,283,000	38.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	34.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,035.00000	3,283,000	34.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,035.00000	2,283,000	28.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		4.00000	1,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,039.00000	1,284,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		119.00000	41,000	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		154.00000	324,000	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		968.00000	723,000	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3.00000	6,000	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,965.00000	1,717,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	43.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,835.00000	6,083,000	43.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,835.00000	5,083,000	40.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	37.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,835.00000	4,083,000	37.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,835.00000	3,083,000	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	0,000	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,836.00000	2,083,000	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		8.00000	2,000	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		843.00000	1,085,000	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		238.00000	88,000	13.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		73.00000	171,000	13.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,166.00000	919,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		1.00000	2,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,165.00000	1,917,000	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	43.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,135.00000	6,383,000	43.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	41.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		5,135.00000	5,383,000	41.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,135.00000	4,383,000	38.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.54	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	14.85	Put		3,135.00000	3,383,000	34.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,135.00000	2,383,000	29.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		3.00000	1,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,138.00000	1,384,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		85.00000	28,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		220.00000	411,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		869.00000	626,000	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		4.00000	9,000	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,865.00000	1,617,000	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	44.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,235.00000	6,483,000	44.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	41.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,235.00000	5,483,000	41.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,235.00000	4,483,000	38.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	35.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,235.00000	3,483,000	35.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,235.00000	2,483,000	29.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		3.00000	1,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,238.00000	1,484,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		60.00000	19,000	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		295.00000	502,000	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		771.00000	531,000	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		6.00000	14,000	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,765.00000	1,517,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	43.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,085.00000	6,333,000	43.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	41.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		5,085.00000	5,333,000	41.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,085.00000	4,333,000	38.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,085.00000	3,333,000	34.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,085.00000	2,333,000	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		4.00000	1,000	22.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,089.00000	1,334,000	22.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		101.00000	34,000	15.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		186.00000	367,000	15.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		918.00000	674,000	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3.00000	7,000	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,915.00000	1,667,000	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	43.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,985.00000	6,233,000	43.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	40.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,985.00000	5,233,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,985.00000	4,233,000	38.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	33.76	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,985.00000	3,233,000	33.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,985.00000	2,233,000	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		5.00000	2,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		990.00000	1,235,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		140.00000	50,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		125.00000	283,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,017.00000	772,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2.00000	5,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,015.00000	1,767,000	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	43.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,885.00000	6,133,000	43.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,885.00000	5,133,000	40.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,885.00000	4,133,000	38.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	33.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,885.00000	3,133,000	33.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	0,000	28.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,886.00000	2,133,000	28.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		7.00000	2,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		892.00000	1,135,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		203.00000	73,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		88.00000	206,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,116.00000	870,000	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		1.00000	3,000	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,115.00000	1,867,000	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	42.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,785.00000	6,033,000	42.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,785.00000	5,033,000	40.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,785.00000	4,033,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,785.00000	3,033,000	32.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		9.00000	3,000	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		794.00000	1,036,000	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		275.00000	106,000	13.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		60.00000	139,000	13.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,216.00000	969,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		1.00000	2,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,215.00000	1,967,000	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	0,000	27.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,786.00000	2,033,000	27.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,885.00000	9,133,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	45.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,885.00000	7,133,000	45.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,115.00000	2,867,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,785.00000	9,033,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	45.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,785.00000	7,033,000	45.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,215.00000	2,967,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,835.00000	9,083,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	45.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,835.00000	7,083,000	45.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,165.00000	2,917,000	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		9,085.00000	9,333,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	46.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		7,085.00000	7,333,000	46.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,915.00000	2,667,000	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	22.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,185.00000	9,433,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	46.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,185.00000	7,433,000	46.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,815.00000	2,567,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		9,135.00000	9,383,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	46.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		7,135.00000	7,383,000	46.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,865.00000	2,617,000	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,235.00000	9,483,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	46.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,235.00000	7,483,000	46.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,765.00000	2,517,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,385.00000	9,633,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	47.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,385.00000	7,633,000	47.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	41.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,385.00000	5,633,000	41.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	35.83	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,385.00000	3,633,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,615.00000	2,367,000	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,435.00000	9,683,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	47.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,435.00000	7,683,000	47.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	42.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,435.00000	5,683,000	42.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	36.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,435.00000	3,683,000	36.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,335.00000	9,583,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	47.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,335.00000	7,583,000	47.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	41.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,335.00000	5,583,000	41.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,335.00000	3,583,000	35.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,665.00000	2,417,000	23.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	23.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,635.00000	8,883,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	45.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,635.00000	6,883,000	45.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,635.00000	4,883,000	39.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,635.00000	2,883,000	31.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,365.00000	3,117,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,765.00000	3,517,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,715.00000	2,467,000	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,715.00000	3,467,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,865.00000	3,617,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,665.00000	3,417,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,935.00000	9,183,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	45.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,935.00000	7,183,000	45.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,065.00000	2,817,000	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,565.00000	3,317,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	48.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,485.00000	8,733,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,485.00000	6,733,000	44.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,485.00000	4,733,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,485.00000	2,733,000	31.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,515.00000	3,267,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,735.00000	8,983,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	45.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,735.00000	6,983,000	45.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,735.00000	4,983,000	40.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,735.00000	2,983,000	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,265.00000	3,017,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,985.00000	9,233,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	46.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,985.00000	7,233,000	46.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,015.00000	2,767,000	21.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	21.68	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	20.40	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,685.00000	8,933,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	45.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,685.00000	6,933,000	45.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,685.00000	4,933,000	40.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	32.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,685.00000	2,933,000	32.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,315.00000	3,067,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		9,035.00000	9,283,000	48.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	46.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		7,035.00000	7,283,000	46.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,965.00000	2,717,000	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.66000	11.91280		15.67	15,682,700.00	1,345	15,089.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,137.00000	10,390,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,137.00000	8,390,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,437.00000	10,690,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,437.00000	8,690,000	30.41	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	21.85	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,937.00000	10,190,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,938.00000	8,190,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		2.00000	1,000	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,939.00000	6,191,000	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		12.00000	4,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,949.00000	4,194,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,787.00000	10,040,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,788.00000	8,040,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		2.00000	1,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,789.00000	6,041,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		14.00000	5,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,801.00000	4,045,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,687.00000	9,940,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,688.00000	7,940,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		91.00000	69,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,778.00000	2,009,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		210.00000	156,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		897.00000	1,096,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,351.00000	1,111,000	14.97	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	14/06/2010	Foreign Exchange Future	10.60	Put		38.00000	51,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,320.00000	2,069,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		7.00000	9,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,487.00000	9,740,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,488.00000	7,741,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,537.00000	9,790,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	30.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,538.00000	7,791,000	30.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		241.00000	179,000	18.33	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		778.00000	969,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		662.00000	497,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		199.00000	287,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,492.00000	1,250,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		29.00000	40,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,469.00000	2,217,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		6.00000	7,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,987.00000	10,240,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		2.00000	1,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,989.00000	6,241,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		12.00000	4,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,999.00000	4,244,000	23.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,187.00000	10,440,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,187.00000	8,440,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,188.00000	6,441,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,337.00000	10,590,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,337.00000	8,590,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		292.00000	217,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		629.00000	807,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		800.00000	616,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		137.00000	206,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,684.00000	1,438,000	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		21.00000	28,000	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,387.00000	10,640,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,387.00000	8,640,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		764.00000	584,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		151.00000	224,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,636.00000	1,391,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		23.00000	31,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	30.41	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	22.20	Put		10,287.00000	10,540,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,287.00000	8,540,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		55.00000	34,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,342.00000	2,574,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		124.00000	93,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,411.00000	1,633,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		307.00000	228,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		594.00000	768,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		837.00000	648,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		124.00000	188,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,732.00000	1,486,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		19.00000	26,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,237.00000	10,490,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,238.00000	6,491,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		9.00000	4,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,246.00000	4,494,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,087.00000	10,340,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,088.00000	8,340,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,037.00000	10,290,000	30.41	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	19.95	Call		1.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,038.00000	8,290,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		2.00000	1,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,039.00000	6,291,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		11.00000	4,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,048.00000	4,294,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,887.00000	10,140,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,888.00000	8,140,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		2.00000	1,000	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,889.00000	6,141,000	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		13.00000	5,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,900.00000	4,145,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		460.00000	340,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		347.00000	480,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,166.00000	941,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		53.00000	81,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,123.00000	1,873,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		10.00000	13,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,837.00000	10,090,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,838.00000	8,090,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	30.41	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	21.65	Put		9,737.00000	9,990,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,738.00000	7,990,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		87.00000	66,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,824.00000	2,056,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		540.00000	396,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		277.00000	386,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,304.00000	1,066,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		41.00000	56,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,637.00000	9,890,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,000	30.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,638.00000	7,890,000	30.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		2.00000	1,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,139.00000	6,391,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		4.00000	2,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,141.00000	5,392,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		10.00000	4,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,147.00000	4,394,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		25.00000	12,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,162.00000	3,402,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		94.00000	71,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,731.00000	1,961,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		220.00000	163,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		857.00000	1,053,000	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		599.00000	444,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		236.00000	334,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,398.00000	1,157,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		35.00000	47,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,370.00000	2,119,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		7.00000	9,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		52.00000	32,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,389.00000	2,622,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		1.00000	1,000	28.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,688.00000	6,941,000	28.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		6.00000	3,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,693.00000	4,943,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		15.00000	6,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,702.00000	3,946,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		338.00000	251,000	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		525.00000	691,000	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		913.00000	715,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		100.00000	155,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		1.00000	1,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,588.00000	6,841,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		147.00000	110,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,234.00000	1,450,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		373.00000	277,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		460.00000	617,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		993.00000	787,000	15.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		80.00000	127,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,926.00000	1,678,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		13.00000	18,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,288.00000	6,541,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		3.00000	2,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,290.00000	5,542,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		9.00000	3,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,296.00000	4,543,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		21.00000	10,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,308.00000	3,550,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		84.00000	63,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,871.00000	2,103,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		191.00000	142,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		978.00000	1,182,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		513.00000	376,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		300.00000	416,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,258.00000	1,024,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		45.00000	64,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,221.00000	1,971,000	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	11,000	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		435.00000	323,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		372.00000	513,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,121.00000	901,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		58.00000	91,000	14.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,073.00000	1,824,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		10.00000	14,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		2.00000	1,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,739.00000	5,991,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		6.00000	3,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,743.00000	4,993,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		129.00000	97,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,366.00000	1,587,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		322.00000	239,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		559.00000	729,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,780.00000	1,534,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		17.00000	24,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,638.00000	6,891,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		6.00000	3,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,643.00000	4,893,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		16.00000	6,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,653.00000	3,896,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		63.00000	41,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,200.00000	2,431,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		141.00000	105,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,278.00000	1,495,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		355.00000	264,000	17.00	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		492.00000	654,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		952.00000	751,000	15.15	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	11.05	Put		89.00000	141,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,878.00000	1,630,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		15.00000	20,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		1.00000	1,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,538.00000	6,791,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		3.00000	2,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,540.00000	5,792,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		7.00000	3,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,544.00000	4,793,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		17.00000	7,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,554.00000	3,797,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		153.00000	114,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,190.00000	1,404,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		392.00000	292,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		429.00000	582,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,034.00000	824,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		71.00000	114,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,975.00000	1,727,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		12.00000	17,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		160.00000	119,000	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,147.00000	1,359,000	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		411.00000	307,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		398.00000	547,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,024.00000	1,775,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		11.00000	15,000	17.28	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	18.25	Call		1.00000	1,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,338.00000	6,591,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		3.00000	2,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,340.00000	5,592,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		8.00000	3,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,345.00000	4,593,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		21.00000	9,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,358.00000	3,599,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		183.00000	136,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,020.00000	1,226,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		486.00000	357,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		323.00000	447,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,212.00000	982,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		49.00000	72,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,172.00000	1,922,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		9.00000	12,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		81.00000	59,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,918.00000	2,149,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		2.00000	1,000	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,089.00000	6,341,000	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		4.00000	2,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,091.00000	5,342,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		11.00000	4,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,098.00000	4,344,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		26.00000	12,000	22.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,113.00000	3,352,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		102.00000	77,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,639.00000	1,867,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		2.00000	1,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,839.00000	6,091,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		5.00000	2,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,842.00000	5,092,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		13.00000	5,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,850.00000	4,095,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		32.00000	17,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,869.00000	3,107,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		119.00000	89,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,456.00000	1,679,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		2.00000	1,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,639.00000	5,891,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		729.00000	554,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		166.00000	244,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,588.00000	1,344,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		25.00000	34,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,568.00000	2,316,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		5.00000	6,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		3.00000	2,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,490.00000	5,742,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		7.00000	3,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,494.00000	4,743,000	24.79	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	14.40	Call		45.00000	27,000	22.70	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,532.00000	2,767,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		695.00000	525,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		182.00000	265,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,540.00000	1,297,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		27.00000	37,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		6.00000	3,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,593.00000	4,843,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		16.00000	6,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,603.00000	3,846,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		41.00000	23,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,628.00000	2,863,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		98.00000	74,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,685.00000	1,914,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		230.00000	171,000	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		817.00000	1,011,000	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		630.00000	470,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		217.00000	310,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,445.00000	1,203,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		32.00000	43,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,419.00000	2,168,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		6.00000	8,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,988.00000	8,240,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,488.00000	6,741,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		4.00000	2,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,991.00000	5,242,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		18.00000	7,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,505.00000	3,747,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		73.00000	49,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,060.00000	2,289,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		253.00000	188,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		740.00000	928,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,076.00000	862,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		63.00000	102,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,518.00000	2,267,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		5.00000	7,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,014.00000	3,761,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		66.00000	44,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,153.00000	2,384,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,237.00000	8,490,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		1.00000	1,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,738.00000	6,991,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		3.00000	2,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,240.00000	5,492,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		14.00000	5,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,751.00000	3,995,000	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	14.15	Call		57.00000	36,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,294.00000	2,526,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		200.00000	149,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		937.00000	1,139,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		874.00000	681,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		111.00000	171,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,271.00000	2,020,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		8.00000	10,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,764.00000	3,511,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,687.00000	8,940,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	1,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,188.00000	7,441,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		2.00000	1,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,689.00000	5,941,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		10.00000	4,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,197.00000	4,444,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		37.00000	21,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,724.00000	2,961,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		135.00000	101,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,322.00000	1,541,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		569.00000	420,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		256.00000	360,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,829.00000	1,582,000	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		16.00000	22,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,315.00000	3,062,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		1.00000	1,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,388.00000	6,641,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		3.00000	2,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,390.00000	5,642,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		8.00000	3,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,395.00000	4,643,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		20.00000	8,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,407.00000	3,648,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		50.00000	30,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,437.00000	2,670,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		78.00000	56,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,965.00000	2,196,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		114.00000	86,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,501.00000	1,726,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		175.00000	130,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,062.00000	1,270,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		278.00000	206,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		665.00000	846,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		60.00000	39,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,247.00000	2,479,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		1.00000	1,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,438.00000	6,691,000	28.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		3.00000	2,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,440.00000	5,692,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		7.00000	3,000	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,444.00000	4,693,000	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		19.00000	8,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,456.00000	3,698,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		76.00000	52,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,013.00000	2,242,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		110.00000	83,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,547.00000	1,773,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		167.00000	125,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,104.00000	1,315,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		265.00000	197,000	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		702.00000	887,000	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		70.00000	46,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,107.00000	2,336,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		2.00000	2,000	26.97	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,589.00000	5,842,000	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		106.00000	80,000	21.50	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,593.00000	1,820,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		47.00000	28,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,484.00000	2,718,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,887.00000	9,140,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		1.00000	1,000	29.07	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	18.80	Put		6,888.00000	7,141,000	29.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		5.00000	2,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,892.00000	5,142,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		31.00000	16,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,918.00000	3,156,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,115.00000	2,863,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	3,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,787.00000	9,040,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		1.00000	1,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,788.00000	7,041,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		5.00000	2,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,792.00000	5,042,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		34.00000	18,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,821.00000	3,058,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,215.00000	2,963,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	3,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,837.00000	9,090,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		1.00000	1,000	29.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,838.00000	7,091,000	29.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,165.00000	2,913,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	3,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,087.00000	9,340,000	30.41	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	19.00	Call		1.00000	1,000	29.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,088.00000	7,341,000	29.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,916.00000	2,664,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	4,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,187.00000	9,440,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		4.00000	2,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,191.00000	5,442,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		23.00000	11,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,210.00000	3,451,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,817.00000	2,565,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	5,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,137.00000	9,390,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		1.00000	1,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,138.00000	7,391,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,866.00000	2,614,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	4,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,237.00000	9,490,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	1,000	29.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,238.00000	7,491,000	29.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		22.00000	10,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,259.00000	3,500,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,767.00000	2,515,000	20.17	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	9.15	Put		4.00000	5,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,387.00000	9,640,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	1,000	29.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,388.00000	7,641,000	29.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,618.00000	2,366,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		5.00000	6,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,437.00000	9,690,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	29.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,438.00000	7,691,000	29.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,337.00000	9,590,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	1,000	29.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,338.00000	7,591,000	29.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,667.00000	2,416,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	6,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,637.00000	8,890,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		39.00000	22,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,676.00000	2,912,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,365.00000	3,112,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,717.00000	2,465,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		4.00000	5,000	19.96	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,714.00000	3,461,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,864.00000	3,611,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,664.00000	3,411,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,937.00000	9,190,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,938.00000	7,191,000	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		5.00000	2,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,942.00000	5,192,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		30.00000	15,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,967.00000	3,205,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,066.00000	2,813,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,737.00000	8,990,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		36.00000	19,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,773.00000	3,009,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,265.00000	3,012,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,564.00000	3,312,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	30.41	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	20.40	Put		8,487.00000	8,740,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,514.00000	3,262,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	2,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,987.00000	9,240,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		1.00000	1,000	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,988.00000	7,241,000	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		28.00000	14,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,015.00000	3,254,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,016.00000	2,763,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,587.00000	9,840,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,000	30.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,588.00000	7,840,000	30.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,037.00000	9,290,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	29.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,038.00000	7,291,000	29.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		4.00000	2,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,041.00000	5,292,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		27.00000	13,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,064.00000	3,303,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,966.00000	2,714,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	4,000	21.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,287.00000	9,540,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	1,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,288.00000	7,541,000	29.70	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.85290	12.11130		16.57	497,821.80	42	1,324.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		429.00000	331,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,048.00000	1,208,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		412.00000	317,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,081.00000	1,244,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		411.00000	345,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		980.00000	1,172,000	19.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08620	0.08670		24.03	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		681.00000	629,000	24.03	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		11.00000	9,000	24.03	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		60.00000	42,000	24.35	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		390.00000	422,000	24.35	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,670.00000	1,620,000	35.68	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	35.68	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08780	0.08830		24.39	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		921.00000	876,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		91.00000	96,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		384.00000	355,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		554.00000	575,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,839.00000	1,790,000	22.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		9.00000	10,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.43210	10.49130		12.75	1,710,864.40	164	21,002.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,159.00000	9,218,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	43.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,159.00000	7,218,000	43.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,159.00000	5,218,000	38.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	31.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,159.00000	3,218,000	31.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1.00000	1,000	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,160.00000	1,219,000	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		57.00000	40,000	14.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		216.00000	258,000	14.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		843.00000	784,000	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,841.00000	1,782,000	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,841.00000	2,782,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,409.00000	9,468,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	44.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,409.00000	7,468,000	44.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,509.00000	9,568,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	44.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,509.00000	7,568,000	44.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,259.00000	9,318,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	43.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,259.00000	7,318,000	43.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	28.78	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,109.00000	2,168,000	28.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,059.00000	9,118,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	43.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,059.00000	7,118,000	43.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	37.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,059.00000	5,118,000	37.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	31.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,059.00000	3,118,000	31.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		2.00000	1,000	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,061.00000	1,119,000	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		87.00000	62,000	13.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		146.00000	180,000	13.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		942.00000	883,000	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,941.00000	1,882,000	17.53	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	8.55	Put		0.00000	0,000	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,941.00000	2,882,000	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,909.00000	8,968,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	43.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,909.00000	6,968,000	43.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	37.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,909.00000	4,968,000	37.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,909.00000	2,968,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		3.00000	2,000	20.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		912.00000	970,000	20.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		167.00000	123,000	13.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		76.00000	91,000	13.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,092.00000	1,032,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,091.00000	2,032,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,091.00000	3,032,000	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,959.00000	9,018,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	43.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,959.00000	7,018,000	43.16	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	15.45	Call		0.00000	0,000	37.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,959.00000	5,018,000	37.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	31.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,959.00000	3,018,000	31.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		2.00000	2,000	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		961.00000	1,020,000	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		135.00000	95,000	12.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		94.00000	113,000	12.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,042.00000	983,000	19.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	19.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,041.00000	1,982,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,041.00000	2,982,000	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,309.00000	9,368,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	43.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,309.00000	7,368,000	43.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,559.00000	9,618,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	44.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,559.00000	7,618,000	44.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,609.00000	9,668,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	44.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,609.00000	7,668,000	44.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,459.00000	9,518,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	44.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,459.00000	7,518,000	44.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,359.00000	9,418,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	44.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,359.00000	7,418,000	44.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,209.00000	9,268,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	43.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,209.00000	7,268,000	43.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,109.00000	9,168,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	43.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,109.00000	7,168,000	43.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,109.00000	5,168,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,109.00000	3,168,000	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1.00000	1,000	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,110.00000	1,169,000	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		71.00000	49,000	13.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		180.00000	217,000	13.92	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	9.60	Call		893.00000	833,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2.00000	1,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,891.00000	1,832,000	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,891.00000	2,832,000	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,009.00000	9,068,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	43.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,009.00000	7,068,000	43.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,859.00000	8,918,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	42.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,859.00000	6,918,000	42.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,859.00000	4,918,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,859.00000	3,918,000	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,859.00000	2,918,000	31.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,859.00000	1,918,000	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		3.00000	2,000	19.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		862.00000	920,000	19.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		202.00000	155,000	13.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		61.00000	73,000	13.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,141.00000	1,082,000	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,141.00000	2,082,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,141.00000	3,082,000	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,009.00000	5,068,000	37.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,009.00000	4,068,000	34.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,009.00000	3,068,000	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,009.00000	2,068,000	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		2.00000	1,000	20.93	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,011.00000	1,069,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		106.00000	77,000	13.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		115.00000	145,000	13.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		992.00000	933,000	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,991.00000	1,932,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,991.00000	2,932,000	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,209.00000	5,268,000	38.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	35.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,209.00000	4,268,000	35.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,209.00000	3,268,000	32.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,209.00000	2,268,000	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	22.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,210.00000	1,269,000	22.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		46.00000	32,000	14.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		255.00000	300,000	14.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		794.00000	734,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		3.00000	2,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,791.00000	1,732,000	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,791.00000	2,732,000	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,259.00000	5,318,000	38.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	35.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,259.00000	4,318,000	35.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,259.00000	3,318,000	32.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	29.24	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	12.75	Put		2,259.00000	2,318,000	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,260.00000	1,319,000	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		38.00000	25,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		297.00000	343,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		744.00000	685,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		3.00000	3,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,741.00000	1,682,000	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,741.00000	2,682,000	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,459.00000	5,518,000	39.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	36.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,459.00000	4,518,000	36.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,459.00000	3,518,000	32.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,459.00000	2,518,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	0,000	24.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,460.00000	1,518,000	24.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		16.00000	11,000	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		475.00000	529,000	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		550.00000	491,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		9.00000	9,000	15.93	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	8.95	Call		1,541.00000	1,482,000	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,541.00000	2,482,000	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,509.00000	5,568,000	39.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	36.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,509.00000	4,568,000	36.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,509.00000	3,568,000	33.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,509.00000	2,568,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,509.00000	1,568,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		13.00000	9,000	17.03	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		522.00000	577,000	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		502.00000	444,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		11.00000	12,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,491.00000	1,432,000	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,491.00000	2,432,000	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,359.00000	5,418,000	38.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,359.00000	4,418,000	35.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,359.00000	3,418,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,359.00000	2,418,000	29.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	0,000	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,360.00000	1,418,000	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		25.00000	16,000	15.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		384.00000	434,000	15.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		646.00000	587,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		5.00000	5,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,641.00000	1,582,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,641.00000	2,582,000	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,309.00000	5,368,000	38.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,309.00000	4,368,000	35.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,309.00000	3,368,000	32.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,309.00000	2,368,000	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	23.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,310.00000	1,369,000	23.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		30.00000	20,000	15.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		339.00000	388,000	15.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		695.00000	636,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		4.00000	4,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,691.00000	1,632,000	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,691.00000	2,632,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,409.00000	5,468,000	39.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	35.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,409.00000	4,468,000	35.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,409.00000	3,468,000	32.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,409.00000	2,468,000	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	0,000	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,410.00000	1,468,000	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		20.00000	13,000	16.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		429.00000	481,000	16.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		598.00000	539,000	16.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		7.00000	7,000	16.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,591.00000	1,532,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,591.00000	2,532,000	16.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,659.00000	5,718,000	39.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	36.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,659.00000	4,718,000	36.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,659.00000	3,718,000	33.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,659.00000	2,718,000	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,659.00000	1,718,000	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		7.00000	5,000	18.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		666.00000	723,000	18.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		365.00000	309,000	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		24.00000	27,000	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,341.00000	1,282,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,341.00000	2,282,000	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,559.00000	5,618,000	39.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,559.00000	4,618,000	36.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,559.00000	3,618,000	33.21	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,559.00000	2,618,000	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,559.00000	1,618,000	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		11.00000	7,000	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		570.00000	625,000	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		456.00000	398,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		15.00000	16,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,441.00000	1,382,000	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,441.00000	2,382,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,609.00000	5,668,000	39.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	36.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,609.00000	4,668,000	36.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,609.00000	3,668,000	33.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	30.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,609.00000	2,668,000	30.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		9.00000	6,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		618.00000	674,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		410.00000	353,000	14.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		19.00000	21,000	14.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,391.00000	1,332,000	18.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,391.00000	2,332,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,709.00000	5,768,000	40.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	36.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,709.00000	4,768,000	36.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,709.00000	3,768,000	33.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,709.00000	2,768,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,709.00000	1,768,000	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		6.00000	4,000	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		715.00000	772,000	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		321.00000	267,000	14.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		30.00000	35,000	14.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,291.00000	1,232,000	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,291.00000	2,232,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,759.00000	5,818,000	40.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	36.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,759.00000	4,818,000	36.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,759.00000	3,818,000	33.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	30.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,759.00000	2,818,000	30.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	26.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,759.00000	1,818,000	26.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		5.00000	3,000	18.98	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		764.00000	821,000	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		279.00000	227,000	14.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		38.00000	45,000	14.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,241.00000	1,182,000	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,241.00000	2,182,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,609.00000	1,668,000	25.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,659.00000	8,718,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	42.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,659.00000	6,718,000	42.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,341.00000	3,282,000	21.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	21.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,809.00000	8,868,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	42.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,809.00000	6,868,000	42.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	37.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,809.00000	4,868,000	37.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,809.00000	2,868,000	30.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		4.00000	3,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		813.00000	871,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		239.00000	189,000	13.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		48.00000	57,000	13.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,191.00000	1,132,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,191.00000	2,132,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,191.00000	3,132,000	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,759.00000	8,818,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	42.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,759.00000	6,818,000	42.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,241.00000	3,182,000	19.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	19.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,609.00000	8,668,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	42.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,609.00000	6,668,000	42.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,391.00000	3,332,000	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,709.00000	8,768,000	45.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	42.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,709.00000	6,768,000	42.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,291.00000	3,232,000	20.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	20.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.61270	10.67350		14.11	870,241.40	82	13,075.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		63.00000	55,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,490.00000	1,542,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		78.00000	68,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,305.00000	1,355,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		70.00000	61,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,397.00000	1,448,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,627.00000	8,687,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,627.00000	6,687,000	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,628.00000	4,688,000	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		15.00000	12,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,642.00000	2,699,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		152.00000	135,000	16.45	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		779.00000	822,000	16.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		532.00000	488,000	13.70	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		159.00000	175,000	13.70	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,386.00000	1,325,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	12,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,376.00000	2,315,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	2,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,374.00000	3,313,000	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,927.00000	8,987,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	28.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,927.00000	6,987,000	28.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,928.00000	4,988,000	24.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		10.00000	8,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,937.00000	2,995,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		108.00000	95,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,035.00000	1,082,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		362.00000	327,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		289.00000	314,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,094.00000	1,034,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		21.00000	21,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,078.00000	2,016,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	3,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,074.00000	3,013,000	21.79	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	7.60	Put		1.00000	0,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,027.00000	9,087,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,027.00000	7,087,000	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,028.00000	5,088,000	24.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		8.00000	7,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,035.00000	3,094,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		96.00000	85,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,123.00000	1,172,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		318.00000	288,000	14.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		345.00000	375,000	14.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,001.00000	944,000	12.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		28.00000	31,000	12.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,978.00000	1,917,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	4,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,974.00000	2,913,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,677.00000	8,737,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	27.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,677.00000	6,737,000	27.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,678.00000	4,738,000	23.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		14.00000	12,000	21.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,691.00000	2,749,000	21.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		144.00000	127,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		821.00000	864,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		500.00000	458,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		177.00000	195,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,337.00000	1,276,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		14.00000	13,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,326.00000	2,265,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	2,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,324.00000	3,263,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,727.00000	8,787,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,727.00000	6,787,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,728.00000	4,788,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		13.00000	11,000	21.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,740.00000	2,798,000	21.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		135.00000	120,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		862.00000	907,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		470.00000	429,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		197.00000	216,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,288.00000	1,228,000	13.66	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	9.40	Put		15.00000	15,000	13.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,276.00000	2,215,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	2,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,274.00000	3,213,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,877.00000	8,937,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,877.00000	6,937,000	28.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	24.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,878.00000	4,938,000	24.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		10.00000	9,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,887.00000	2,946,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		114.00000	101,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		991.00000	1,038,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		387.00000	350,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		264.00000	287,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,143.00000	1,082,000	12.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		20.00000	19,000	12.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,127.00000	2,066,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	3,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,124.00000	3,063,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,777.00000	8,837,000	30.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,777.00000	6,837,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,778.00000	4,838,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		12.00000	10,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,789.00000	2,847,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		128.00000	113,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		905.00000	950,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		441.00000	401,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		218.00000	238,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,240.00000	1,179,000	13.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		17.00000	16,000	13.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,227.00000	2,166,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	3,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,224.00000	3,163,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,827.00000	8,887,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,827.00000	6,887,000	28.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	24.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,828.00000	4,888,000	24.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		11.00000	9,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,838.00000	2,896,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		121.00000	107,000	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		948.00000	994,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		413.00000	375,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		240.00000	262,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,191.00000	1,131,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		18.00000	18,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,177.00000	2,116,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	3,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,174.00000	3,113,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,177.00000	9,237,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,177.00000	7,237,000	28.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,178.00000	5,238,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		7.00000	5,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,184.00000	3,242,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		82.00000	72,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,259.00000	1,309,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		264.00000	237,000	14.95	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		441.00000	474,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		870.00000	816,000	13.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		47.00000	53,000	13.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,829.00000	1,768,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	5,000	16.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,825.00000	2,764,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	1,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,127.00000	9,187,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,127.00000	7,187,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,128.00000	5,188,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		7.00000	6,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,134.00000	3,193,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		86.00000	76,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,213.00000	1,263,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		280.00000	253,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		407.00000	440,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		913.00000	858,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		40.00000	45,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,879.00000	1,818,000	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	5,000	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,875.00000	2,814,000	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	1,000	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,227.00000	9,287,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,227.00000	7,287,000	29.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,228.00000	5,288,000	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		6.00000	5,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,233.00000	3,292,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		248.00000	223,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		475.00000	510,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		828.00000	775,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		55.00000	62,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,780.00000	1,719,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	6,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,775.00000	2,714,000	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	1,000	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,277.00000	9,337,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,277.00000	7,337,000	29.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,278.00000	5,338,000	24.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		6.00000	5,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,283.00000	3,342,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		74.00000	65,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,351.00000	1,402,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		233.00000	209,000	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		510.00000	546,000	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		787.00000	735,000	13.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		64.00000	72,000	13.22	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	8.95	Call		1,731.00000	1,669,000	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	6,000	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,725.00000	2,664,000	20.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	1,000	20.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,077.00000	9,137,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,077.00000	7,137,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,078.00000	5,138,000	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		8.00000	6,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,085.00000	3,143,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		91.00000	80,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,168.00000	1,217,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		298.00000	270,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		375.00000	407,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		957.00000	901,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		34.00000	38,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,929.00000	1,867,000	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	4,000	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,924.00000	2,864,000	21.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,327.00000	9,387,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,327.00000	7,387,000	29.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,328.00000	5,388,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		5.00000	4,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,332.00000	3,391,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		219.00000	196,000	15.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		546.00000	583,000	15.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		747.00000	696,000	13.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		74.00000	83,000	13.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,681.00000	1,620,000	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	7,000	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,675.00000	2,614,000	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	1,000	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,477.00000	9,537,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,477.00000	7,537,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	25.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,478.00000	5,537,000	25.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		4.00000	3,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,481.00000	3,540,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		60.00000	53,000	19.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,537.00000	1,590,000	19.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		182.00000	163,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		659.00000	700,000	15.95	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	10.15	Call		634.00000	586,000	13.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		111.00000	123,000	13.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,533.00000	1,472,000	14.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	9,000	14.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,525.00000	2,464,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	1,000	19.35	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.79040	10.85360		15.09	0.00	0	525.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		255.00000	239,000	17.49	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,066.00000	1,114,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.96720	11.03320		15.51	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		9.00000	7,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,176.00000	9,240,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		25.00000	21,000	26.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,192.00000	7,254,000	26.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		57.00000	53,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,224.00000	5,286,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		122.00000	116,000	22.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,289.00000	3,349,000	22.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		309.00000	293,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,476.00000	1,526,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		549.00000	521,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		716.00000	754,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,053.00000	1,004,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		220.00000	237,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,876.00000	1,813,000	14.12	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		43.00000	46,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,848.00000	2,781,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		15.00000	14,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		335.00000	318,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,352.00000	1,401,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		8.00000	6,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,225.00000	9,289,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		24.00000	20,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,241.00000	7,303,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		56.00000	52,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,273.00000	5,335,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		120.00000	114,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,337.00000	3,397,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		301.00000	286,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,518.00000	1,569,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		533.00000	505,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		750.00000	788,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,020.00000	972,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		237.00000	255,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,831.00000	1,767,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		48.00000	50,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,799.00000	2,732,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	15,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		5.00000	4,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,922.00000	9,987,000	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	18.95	Call		18.00000	14,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,935.00000	7,997,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		44.00000	41,000	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,961.00000	6,024,000	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		93.00000	88,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,010.00000	4,071,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		215.00000	204,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,132.00000	2,187,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		354.00000	336,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,271.00000	1,319,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		645.00000	609,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		562.00000	592,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,233.00000	1,175,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		150.00000	158,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,113.00000	2,045,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		30.00000	28,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		6.00000	4,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,823.00000	9,887,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		18.00000	15,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,835.00000	7,898,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		45.00000	42,000	26.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,862.00000	5,925,000	26.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		96.00000	91,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,913.00000	3,974,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		224.00000	214,000	20.00	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	13/12/2010	Foreign Exchange Future	12.85	Put		2,041.00000	2,097,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		374.00000	355,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,191.00000	1,238,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		689.00000	652,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		506.00000	535,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,312.00000	1,254,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		129.00000	137,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,210.00000	2,143,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		27.00000	26,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		10.00000	7,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,977.00000	9,040,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		27.00000	23,000	26.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,994.00000	7,056,000	26.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		61.00000	57,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,028.00000	5,090,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		133.00000	126,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,100.00000	3,159,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		344.00000	327,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,311.00000	1,360,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		623.00000	591,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		590.00000	624,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,194.00000	1,139,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		161.00000	172,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,064.00000	1,998,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		31.00000	31,000	14.18	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	8.00	Call		3,046.00000	2,979,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	12,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		9.00000	7,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,076.00000	9,140,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		26.00000	22,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,093.00000	7,155,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		59.00000	55,000	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,126.00000	5,188,000	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		128.00000	121,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,195.00000	3,254,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		326.00000	309,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,393.00000	1,442,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		584.00000	555,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		651.00000	688,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,120.00000	1,070,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		187.00000	203,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,969.00000	1,905,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		36.00000	38,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,947.00000	2,880,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	13,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		8.00000	6,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,375.00000	9,439,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		22.00000	19,000	27.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,389.00000	7,452,000	27.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		53.00000	49,000	25.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,420.00000	5,482,000	25.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		113.00000	107,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,480.00000	3,540,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		279.00000	265,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,646.00000	1,698,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		486.00000	461,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		853.00000	894,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		927.00000	882,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		294.00000	315,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,695.00000	1,633,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		62.00000	66,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,651.00000	2,584,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	17,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		7.00000	5,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,524.00000	9,588,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		21.00000	17,000	27.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,538.00000	7,600,000	27.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		50.00000	47,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,567.00000	5,630,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		107.00000	101,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,624.00000	3,684,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		259.00000	246,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,776.00000	1,829,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		445.00000	422,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		962.00000	1,005,000	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		841.00000	798,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		358.00000	381,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,564.00000	1,502,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		81.00000	85,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,504.00000	2,437,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		21.00000	20,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		11.00000	8,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,828.00000	8,891,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		29.00000	25,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,846.00000	6,908,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		65.00000	61,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,882.00000	4,944,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		142.00000	134,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,959.00000	3,017,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,194.00000	3,128,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		11.00000	11,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		10.00000	8,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,877.00000	8,941,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		28.00000	24,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,895.00000	6,957,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		64.00000	59,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,931.00000	4,992,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		139.00000	131,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,006.00000	3,064,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		364.00000	345,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,231.00000	1,278,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		667.00000	631,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		534.00000	564,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,272.00000	1,214,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		139.00000	147,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,161.00000	2,094,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		28.00000	27,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,145.00000	3,078,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	11,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		10.00000	8,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,927.00000	8,991,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		28.00000	24,000	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,945.00000	7,007,000	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		62.00000	58,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,979.00000	5,041,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		136.00000	128,000	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,053.00000	3,111,000	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,095.00000	3,029,000	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		12.00000	12,000	17.85	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			335.91200	335.60500			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			310.08500	309.73900			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			310.22800	309.88400			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.87240	6.87520		13.66	0.00	0	13,612.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	59.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,925.00000	7,928,000	59.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	53.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,925.00000	5,928,000	53.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	45.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,925.00000	3,928,000	45.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	36.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,925.00000	1,928,000	36.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,075.00000	1,072,000	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,075.00000	2,072,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,075.00000	3,072,000	21.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,075.00000	4,072,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,025.00000	8,028,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	54.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,025.00000	6,028,000	54.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	45.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,025.00000	4,028,000	45.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	37.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,025.00000	2,028,000	37.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		975.00000	972,000	24.63	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,975.00000	1,972,000	21.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,975.00000	2,972,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,975.00000	3,972,000	22.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,075.00000	8,078,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	54.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,075.00000	6,078,000	54.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	45.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,075.00000	4,078,000	45.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	37.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,075.00000	2,078,000	37.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		925.00000	922,000	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,925.00000	1,922,000	21.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,925.00000	2,922,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,925.00000	3,922,000	22.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,975.00000	7,978,000	59.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	53.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,975.00000	5,978,000	53.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	45.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,975.00000	3,978,000	45.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	36.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,975.00000	1,978,000	36.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,025.00000	1,022,000	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,025.00000	2,022,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,025.00000	3,022,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,025.00000	4,022,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	59.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,875.00000	7,878,000	59.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	53.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,875.00000	5,878,000	53.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	45.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,875.00000	3,878,000	45.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,875.00000	1,878,000	35.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,125.00000	1,122,000	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,125.00000	2,122,000	21.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,125.00000	3,122,000	21.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,125.00000	4,122,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	58.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,575.00000	7,578,000	58.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	52.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,575.00000	5,578,000	52.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	43.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,575.00000	3,578,000	43.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,575.00000	1,578,000	32.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,425.00000	1,422,000	23.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,425.00000	2,422,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,425.00000	3,422,000	21.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	21.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,425.00000	4,422,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	58.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,775.00000	7,778,000	58.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	53.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,775.00000	5,778,000	53.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	44.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,775.00000	3,778,000	44.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	34.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,775.00000	1,778,000	34.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,225.00000	1,222,000	24.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,225.00000	2,222,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,225.00000	3,222,000	21.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,225.00000	4,222,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	59.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,825.00000	7,828,000	59.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	53.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,825.00000	5,828,000	53.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	44.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,825.00000	3,828,000	44.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	35.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,825.00000	1,828,000	35.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,175.00000	1,172,000	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,175.00000	2,172,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,175.00000	3,172,000	21.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,175.00000	4,172,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	58.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,725.00000	7,728,000	58.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	52.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,725.00000	5,728,000	52.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	44.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,725.00000	3,728,000	44.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	34.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,725.00000	1,728,000	34.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,275.00000	1,272,000	24.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,275.00000	2,272,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,275.00000	3,272,000	21.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,275.00000	4,272,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	58.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,675.00000	7,678,000	58.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	52.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,675.00000	5,678,000	52.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	44.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,675.00000	3,678,000	44.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	33.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,675.00000	1,678,000	33.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,325.00000	1,322,000	24.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,325.00000	2,322,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,325.00000	3,322,000	21.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	21.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,325.00000	4,322,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	58.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,625.00000	7,628,000	58.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	52.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,625.00000	5,628,000	52.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	44.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,625.00000	3,628,000	44.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	32.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,625.00000	1,628,000	32.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,375.00000	1,372,000	23.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,375.00000	2,372,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,375.00000	3,372,000	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,375.00000	4,372,000	22.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	58.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,525.00000	7,528,000	58.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	52.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,525.00000	5,528,000	52.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	43.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,525.00000	3,528,000	43.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	31.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,525.00000	1,528,000	31.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,475.00000	1,472,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,475.00000	2,472,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,475.00000	3,472,000	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,475.00000	4,472,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		776.00000	773,000	22.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	22.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		876.00000	873,000	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		826.00000	823,000	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		56.00000	47,000	14.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		131.00000	125,000	14.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		94.00000	85,000	13.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		69.00000	63,000	13.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		163.00000	155,000	14.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		38.00000	33,000	14.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		336.00000	330,000	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		11.00000	8,000	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		431.00000	426,000	18.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		6.00000	4,000	18.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		528.00000	524,000	19.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		3.00000	2,000	19.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		627.00000	623,000	20.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		2.00000	1,000	20.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		726.00000	723,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		676.00000	673,000	21.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	21.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		25.00000	19,000	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		250.00000	247,000	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		43.00000	35,000	15.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		168.00000	163,000	15.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		73.00000	64,000	14.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		98.00000	92,000	14.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		127.00000	118,000	14.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		52.00000	46,000	14.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		203.00000	195,000	15.39	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		28.00000	23,000	15.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		290.00000	283,000	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		15.00000	11,000	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		383.00000	378,000	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		8.00000	6,000	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		479.00000	475,000	18.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		4.00000	3,000	18.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		577.00000	574,000	20.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	20.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		246.00000	238,000	15.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		21.00000	16,000	15.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,225.00000	8,228,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	54.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,225.00000	6,228,000	54.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	46.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,225.00000	4,228,000	46.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	38.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,225.00000	2,228,000	38.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,775.00000	1,772,000	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,775.00000	2,772,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,775.00000	3,772,000	22.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.27	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	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,175.00000	8,178,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	54.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,175.00000	6,178,000	54.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	46.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,175.00000	4,178,000	46.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	37.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,175.00000	2,178,000	37.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		33.00000	25,000	15.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		208.00000	203,000	15.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,825.00000	1,822,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,825.00000	2,822,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,825.00000	3,822,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,125.00000	8,128,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	54.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,125.00000	6,128,000	54.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	46.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,125.00000	4,128,000	46.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	37.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,125.00000	2,128,000	37.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,875.00000	1,872,000	21.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,875.00000	2,872,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,875.00000	3,872,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,275.00000	8,278,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	54.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,275.00000	6,278,000	54.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	46.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,275.00000	4,278,000	46.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,275.00000	2,278,000	38.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		19.00000	14,000	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		294.00000	292,000	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,725.00000	1,722,000	22.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,725.00000	2,722,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,725.00000	3,722,000	22.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,375.00000	8,378,000	59.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	55.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,375.00000	6,378,000	55.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	47.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,375.00000	4,378,000	47.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	38.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,375.00000	2,378,000	38.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		11.00000	8,000	18.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		386.00000	386,000	18.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,625.00000	1,622,000	22.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,625.00000	2,622,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,625.00000	3,622,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.92340	6.92650		14.97	0.00	0	247.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,674.00000	7,677,000	39.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,674.00000	5,677,000	33.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,675.00000	3,678,000	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		17.00000	16,000	23.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,691.00000	1,693,000	23.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		426.00000	421,000	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		100.00000	98,000	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,330.00000	1,327,000	18.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	4,000	18.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,327.00000	2,324,000	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,327.00000	3,323,000	28.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	28.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,327.00000	4,323,000	32.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	39.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,624.00000	7,627,000	39.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,624.00000	5,627,000	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	27.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,625.00000	3,628,000	27.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		18.00000	17,000	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,642.00000	1,644,000	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		463.00000	458,000	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		87.00000	85,000	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,380.00000	1,377,000	18.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		4.00000	4,000	18.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,377.00000	2,374,000	24.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	24.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,377.00000	3,373,000	28.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	28.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,377.00000	4,373,000	32.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		1.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,574.00000	7,577,000	39.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	32.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,574.00000	5,577,000	32.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,575.00000	3,578,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		19.00000	18,000	22.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,593.00000	1,595,000	22.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		501.00000	496,000	15.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		75.00000	73,000	15.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,429.00000	1,426,000	19.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		3.00000	3,000	19.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,427.00000	2,424,000	24.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		1.00000	1,000	24.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,427.00000	3,423,000	29.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		1.00000	0,000	29.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,427.00000	4,423,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		1.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		357.00000	352,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		131.00000	129,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,924.00000	7,927,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	34.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,924.00000	5,927,000	34.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,925.00000	3,927,000	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	8.85	Call		13.00000	12,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,937.00000	1,939,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		267.00000	260,000	15.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		191.00000	187,000	15.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,083.00000	1,080,000	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		7.00000	7,000	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,077.00000	2,074,000	23.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	1,000	23.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,077.00000	3,073,000	27.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	27.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,077.00000	4,073,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		1.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	39.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,824.00000	7,827,000	39.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,824.00000	5,827,000	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	27.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,825.00000	3,828,000	27.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		15.00000	13,000	23.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,839.00000	1,840,000	23.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		325.00000	319,000	15.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		149.00000	146,000	15.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,182.00000	1,179,000	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		6.00000	6,000	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,177.00000	2,174,000	24.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	1,000	24.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,177.00000	3,173,000	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,177.00000	4,173,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		1.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,974.00000	7,977,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	34.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,974.00000	5,977,000	34.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	0,000	28.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,975.00000	3,977,000	28.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		13.00000	12,000	24.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,987.00000	1,989,000	24.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		240.00000	233,000	14.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		214.00000	210,000	14.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,034.00000	1,031,000	16.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		8.00000	8,000	16.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,027.00000	2,024,000	23.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	1,000	23.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,027.00000	3,023,000	26.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,000	26.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,027.00000	4,023,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		1.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,874.00000	7,877,000	40.07	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	12.80	Call		0.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,874.00000	5,877,000	33.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	27.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,875.00000	3,878,000	27.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		14.00000	13,000	24.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,888.00000	1,890,000	24.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		295.00000	289,000	15.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		169.00000	166,000	15.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,132.00000	1,129,000	17.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		6.00000	6,000	17.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,127.00000	2,124,000	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,127.00000	3,123,000	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,127.00000	4,123,000	32.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		1.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	39.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,724.00000	7,727,000	39.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	33.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,724.00000	5,727,000	33.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	27.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,725.00000	3,728,000	27.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		16.00000	15,000	23.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,740.00000	1,742,000	23.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		391.00000	385,000	15.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		115.00000	112,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,281.00000	1,278,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		5.00000	5,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,277.00000	2,274,000	24.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	1,000	24.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,277.00000	3,273,000	28.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	28.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,277.00000	4,273,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		1.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,224.00000	8,227,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,224.00000	6,227,000	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	28.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,224.00000	4,227,000	28.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		8.00000	7,000	25.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,232.00000	2,234,000	25.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		153.00000	147,000	16.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		377.00000	374,000	16.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		798.00000	795,000	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		22.00000	22,000	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,778.00000	1,775,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		2.00000	2,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,777.00000	2,773,000	26.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	26.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,777.00000	3,773,000	31.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		1.00000	0,000	31.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,174.00000	8,177,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	34.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,174.00000	6,177,000	34.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	28.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,174.00000	4,177,000	28.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		9.00000	8,000	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,183.00000	2,185,000	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		167.00000	161,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		341.00000	338,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		844.00000	841,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		18.00000	18,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,828.00000	1,825,000	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		2.00000	2,000	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,827.00000	2,823,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,827.00000	3,823,000	31.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		1.00000	0,000	31.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,074.00000	8,077,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	34.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,074.00000	6,077,000	34.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	28.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,074.00000	4,077,000	28.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		11.00000	10,000	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,085.00000	2,087,000	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		200.00000	194,000	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		274.00000	271,000	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		938.00000	935,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		12.00000	12,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,927.00000	1,924,000	22.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		1.00000	1,000	22.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,927.00000	2,923,000	26.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,927.00000	3,923,000	32.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		1.00000	0,000	32.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,024.00000	8,027,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,024.00000	6,027,000	34.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	0,000	28.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,025.00000	4,027,000	28.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		12.00000	11,000	24.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,036.00000	2,038,000	24.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		219.00000	213,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		243.00000	240,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		986.00000	983,000	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		10.00000	10,000	16.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,977.00000	1,974,000	23.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	1,000	23.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,977.00000	2,973,000	26.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,000	26.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,977.00000	3,973,000	32.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		1.00000	0,000	32.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,274.00000	8,277,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,274.00000	6,277,000	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	28.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,274.00000	4,277,000	28.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		8.00000	7,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,282.00000	2,284,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		140.00000	134,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		414.00000	411,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		753.00000	749,000	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		27.00000	26,000	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,728.00000	1,725,000	21.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		2.00000	2,000	21.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,727.00000	2,723,000	25.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	25.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,727.00000	3,723,000	30.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		1.00000	0,000	30.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.38	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 14/06/2010 Foreign Exchange Future	15.05	Put		8,124.00000	8,127,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	34.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,124.00000	6,127,000	34.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	28.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,124.00000	4,127,000	28.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		10.00000	9,000	24.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,134.00000	2,136,000	24.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		183.00000	177,000	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		307.00000	304,000	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		891.00000	888,000	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		15.00000	15,000	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,878.00000	1,874,000	22.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		2.00000	1,000	22.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,877.00000	2,873,000	26.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	26.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,877.00000	3,873,000	31.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		1.00000	0,000	31.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,324.00000	8,327,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	35.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,324.00000	6,327,000	35.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	29.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,324.00000	4,327,000	29.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		7.00000	6,000	25.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,331.00000	2,333,000	25.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		128.00000	122,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		452.00000	449,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		709.00000	705,000	15.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		33.00000	32,000	15.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,678.00000	1,675,000	21.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	21.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,677.00000	2,673,000	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,677.00000	3,673,000	30.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	30.60	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.96940	6.97360		15.51	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		351.00000	345,000	15.45	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		284.00000	283,000	15.45	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			135.57300	135.48100			0.00	0	2.00
GOVI On	06/05/2010	GOVI			311.56600	311.24100		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		44,296.00000	45,374,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		29,886.00000	27,714,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			317.26900	316.93900		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		61,801.00000	63,110,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		48,411.00000	46,420,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	06/05/2010	Index Future			362.42300	363.74300			0.00	0	433.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.10000	7.10000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.05800	7.05800			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.01200	7.01200			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.00100	7.00100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.99400	6.99400			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.99300	6.99300			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.01200	7.01200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.12900	7.12900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.30900	7.30900			0.00	0	5,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.60500	7.60500			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.99200	7.99200			0.00	0	2,500.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 21/12/2011	Jibar Tradeable Future			8.25600	8.25600			0.00	0	7,500.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			301.67500	301.22700		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.34100	7.34100	4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		309.00000	305,000	1.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.50	Put		105.00000	101,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		528.00000	520,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		260.00000	252,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		268.00000	264,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		128.00000	124,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.22400	8.22400		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,743.00000	1,725,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		414.00000	396,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.28000	8.28100		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,761.00000	2,753,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		615.00000	602,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,978.00000	1,969,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		970.00000	956,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,645.00000	3,640,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		374.00000	365,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,482.00000	1,466,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,338.00000	1,327,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.31100	8.31200		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,458.00000	2,449,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,631.00000	1,617,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,582.00000	2,572,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,536.00000	1,522,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,338.00000	2,328,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,730.00000	1,716,000	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future			9.01100	9.02100		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,758.00000	1,763,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,954.00000	1,866,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.05600	9.06800		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,877.00000	3,917,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,221.00000	2,151,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,717.00000	1,731,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,700.00000	4,604,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,964.00000	7,031,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		943.00000	900,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,704.00000	8,783,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		598.00000	566,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.08700	9.09800		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,907.00000	4,939,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,537.00000	3,469,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,148.00000	5,183,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,333.00000	3,268,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,292.00000	4,325,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,370.00000	3,303,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.24100	8.24200		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,329.00000	1,318,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		349.00000	334,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.29200	8.29300		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,857.00000	2,852,000	4.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future	9.00	Put		326.00000	317,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.31100	8.31100		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,733.00000	1,725,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,082.00000	1,074,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,832.00000	1,824,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,009.00000	1,001,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,637.00000	1,629,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,158.00000	1,150,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.78100	8.78200		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,722.00000	1,704,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		589.00000	566,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.83800	8.83900		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,903.00000	2,892,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		839.00000	823,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.87800	8.87900		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,272.00000	3,263,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,457.00000	1,443,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,423.00000	3,414,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,367.00000	1,353,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,126.00000	3,116,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,553.00000	1,538,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.81900	8.82000		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,732.00000	1,712,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		702.00000	677,000	6.75	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/05/2010	Bond Future	9.50	Call		3,952.00000	3,947,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		137.00000	126,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,305.00000	2,281,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		439.00000	420,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.87400	8.87500		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,081.00000	3,069,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,001.00000	983,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.91000	8.91000		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,595.00000	3,580,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,747.00000	1,732,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,758.00000	3,743,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,643.00000	1,628,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,435.00000	3,421,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,856.00000	1,842,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.28500	8.28600		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,561.00000	1,555,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		148.00000	139,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.35300	8.35400		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,129.00000	2,125,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		288.00000	281,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.37700	8.37800		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,492.00000	1,485,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,163.00000	1,153,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,564.00000	1,558,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.55	Put		1,100.00000	1,091,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,421.00000	1,414,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,227.00000	1,217,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.98000	9.00200		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,039.00000	2,108,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		591.00000	530,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.03800	9.06000		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,454.00000	3,528,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		956.00000	902,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.07400	9.09700		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,148.00000	3,207,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,284.00000	2,213,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,301.00000	3,361,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,158.00000	2,087,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,000.00000	3,056,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,417.00000	2,343,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.02500	9.03600		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,999.00000	2,019,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		703.00000	656,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.07800	9.08900		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,457.00000	3,486,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,032.00000	994,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.11400	9.12600		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,179.00000	3,202,000	10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Put		2,449.00000	2,401,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,335.00000	3,359,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,313.00000	2,265,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,748.00000	2,772,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,311.00000	2,264,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.96000	8.99100		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		315.00000	334,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,271.00000	4,050,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.99400	9.02600		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,545.00000	1,618,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,711.00000	3,538,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.01600	9.04900		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,204.00000	3,313,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,579.00000	3,436,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,383.00000	3,497,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,375.00000	3,237,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,030.00000	3,135,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,791.00000	3,644,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			307.74900	307.42500			0.00	0	100.00

---

**Total for Derivatives :** **130,051,903.90**      **14,204**      **883,241.00**

---

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00

---



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			7.32000	7.32000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.17000	8.17000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.96500	8.98000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.19000	8.19000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.73000	8.73000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.77000	8.77000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.22000	8.22000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.93000	8.94500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.98000	8.99000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.93000	8.95500			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>130,051,903.90</b>	<b>14,204</b>	<b>883,241.00</b>