



# Daily MTM Report

Daily summary for: 09/03/2010

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			7.41640	7.38140		13.58	91,384,880.80	12,322	224,577.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,119.00000	9,084,000	52.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,119.00000	7,084,000	52.16	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,869.00000	8,834,000	52.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	52.17	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,869.00000	6,834,000	52.17	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		0.00000	0,000	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		869.00000	834,000	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		148.00000	173,000	13.95	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		17.00000	7,000	13.95	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,131.00000	1,166,000	16.02	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,131.00000	2,166,000	16.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,131.00000	3,166,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,619.00000	8,584,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		382.00000	416,000	14.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		1.00000	0,000	14.56	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,381.00000	1,416,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,381.00000	2,416,000	16.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,381.00000	3,416,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,669.00000	8,634,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,669.00000	6,634,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,331.00000	3,366,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,769.00000	8,734,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,769.00000	4,734,000	47.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		237.00000	267,000	14.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		6.00000	1,000	14.19	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	6.15	Call		1,231.00000	1,266,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,231.00000	3,266,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		9,069.00000	9,034,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		7,069.00000	7,034,000	52.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,269.00000	9,234,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,269.00000	7,234,000	52.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,269.00000	1,234,000	27.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,731.00000	1,766,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,731.00000	2,766,000	16.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,219.00000	9,184,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,219.00000	7,184,000	52.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,169.00000	9,134,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	52.16	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	14.55	Put		7,169.00000	7,134,000	52.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,969.00000	8,934,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,969.00000	6,934,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		9,019.00000	8,984,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		7,019.00000	6,984,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,919.00000	8,884,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,919.00000	6,884,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,081.00000	1,116,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,081.00000	2,116,000	16.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	16.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,081.00000	3,116,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,819.00000	8,784,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,819.00000	6,784,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,719.00000	8,684,000	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	14.10	Call		0.00000	0,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,719.00000	6,684,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	49.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,219.00000	5,184,000	49.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,281.00000	3,316,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		819.00000	784,000	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		191.00000	219,000	14.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		10.00000	3,000	14.07	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,181.00000	1,216,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,181.00000	2,216,000	16.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	16.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,181.00000	3,216,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		969.00000	934,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		76.00000	92,000	13.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		45.00000	26,000	13.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,031.00000	1,066,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,031.00000	2,066,000	16.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	16.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,031.00000	3,066,000	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		781.00000	816,000	15.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,781.00000	1,816,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,781.00000	2,816,000	17.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		32.00000	39,000	14.14	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		101.00000	73,000	14.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		931.00000	966,000	15.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	15.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		1,931.00000	1,966,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		2,931.00000	2,966,000	17.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	24.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1,019.00000	984,000	24.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		49.00000	60,000	13.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		68.00000	44,000	13.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		1,981.00000	2,016,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		2,981.00000	3,016,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		881.00000	916,000	15.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,881.00000	1,916,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,881.00000	2,916,000	17.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,669.00000	5,634,000	50.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		831.00000	866,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,831.00000	1,866,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,831.00000	2,866,000	17.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	48.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,819.00000	4,784,000	48.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,319.00000	1,284,000	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3.00000	3,000	16.96	0.00	0	747.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		322.00000	287,000	16.96	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		681.00000	716,000	15.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	15.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,681.00000	1,716,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,681.00000	2,716,000	16.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	16.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2.00000	2,000	17.52	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		371.00000	336,000	17.52	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		631.00000	666,000	15.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	15.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,631.00000	1,666,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,631.00000	2,666,000	16.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	16.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,669.00000	1,634,000	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		333.00000	367,000	14.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		2.00000	1,000	14.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,331.00000	1,366,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,331.00000	2,366,000	16.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		1.00000	1,000	18.64	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		470.00000	435,000	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		531.00000	566,000	14.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	14.92	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,531.00000	1,566,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,531.00000	2,566,000	16.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	16.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,519.00000	1,484,000	30.45	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		482.00000	516,000	14.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		1.00000	0,000	14.80	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,481.00000	1,516,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		432.00000	466,000	14.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		1.00000	0,000	14.68	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,431.00000	1,466,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,431.00000	2,466,000	16.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	16.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	51.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,719.00000	5,684,000	51.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	47.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,719.00000	4,684,000	47.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		284.00000	317,000	14.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		3.00000	1,000	14.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,281.00000	1,316,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,281.00000	2,316,000	16.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	47.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,619.00000	4,584,000	47.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		109.00000	130,000	13.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		28.00000	14,000	13.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	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	15.40	Put		8,019.00000	7,984,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		981.00000	1,016,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,481.00000	2,516,000	16.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		3,981.00000	4,016,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,269.00000	8,234,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,269.00000	5,234,000	49.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		731.00000	766,000	15.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	15.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,231.00000	2,266,000	16.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,731.00000	3,766,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		20.00000	24,000	14.71	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		139.00000	108,000	14.71	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	33.26	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,769.00000	1,734,000	33.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	48.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,869.00000	4,834,000	48.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		13.00000	14,000	15.27	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		182.00000	148,000	15.27	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	15/03/2010	Foreign Exchange Future	7.60	Call		8.00000	8,000	15.83	0.00	0	228.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		227.00000	192,000	15.83	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,169.00000	2,134,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,069.00000	2,034,000	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		5.00000	5,000	16.39	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		274.00000	239,000	16.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	19.20	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		519.00000	484,000	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	48.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		5,069.00000	5,034,000	48.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	20.89	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		669.00000	634,000	20.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	49.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,319.00000	5,284,000	49.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	23.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		919.00000	884,000	23.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	48.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,969.00000	4,934,000	48.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	37.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,269.00000	2,234,000	37.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		569.00000	534,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	48.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		5,019.00000	4,984,000	48.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	20.33	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		619.00000	584,000	20.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	22.02	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		769.00000	734,000	22.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,119.00000	5,084,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	39.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,719.00000	2,684,000	39.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	38.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,619.00000	2,584,000	38.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	38.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,519.00000	2,484,000	38.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		719.00000	684,000	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	50.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,519.00000	5,484,000	50.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,819.00000	2,784,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	25.95	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,119.00000	1,084,000	25.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	50.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,469.00000	5,434,000	50.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	25.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,069.00000	1,034,000	25.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	50.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,569.00000	5,534,000	50.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,169.00000	1,134,000	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	50.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,619.00000	5,584,000	50.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3,019.00000	2,984,000	40.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	40.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,919.00000	2,884,000	40.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.08	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,219.00000	1,184,000	27.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	51.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,769.00000	5,734,000	51.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,369.00000	1,334,000	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,269.00000	6,234,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,619.00000	1,584,000	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	51.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,869.00000	5,834,000	51.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	41.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,169.00000	3,134,000	41.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,469.00000	1,434,000	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,219.00000	6,184,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	52.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,969.00000	5,934,000	52.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,269.00000	3,234,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,569.00000	1,534,000	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	51.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,819.00000	5,784,000	51.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	41.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,119.00000	3,084,000	41.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,419.00000	1,384,000	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,119.00000	6,084,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,919.00000	1,884,000	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		2,019.00000	1,984,000	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,419.00000	6,384,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,219.00000	2,184,000	37.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,619.00000	6,584,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	47.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,519.00000	4,484,000	47.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	37.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,419.00000	2,384,000	37.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,769.00000	6,734,000	52.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	47.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,669.00000	4,634,000	47.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	47.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,569.00000	4,534,000	47.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,519.00000	6,484,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	46.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,419.00000	4,384,000	46.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	46.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,319.00000	4,284,000	46.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	37.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,319.00000	2,284,000	37.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,569.00000	6,534,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	46.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,469.00000	4,434,000	46.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	46.53	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	11.75	Put		4,369.00000	4,334,000	46.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	46.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,269.00000	4,234,000	46.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,169.00000	4,134,000	45.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,919.00000	5,884,000	51.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	41.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,219.00000	3,184,000	41.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,719.00000	1,684,000	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		6,019.00000	5,984,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	43.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,519.00000	3,484,000	43.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	42.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,419.00000	3,384,000	42.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,319.00000	3,284,000	42.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,819.00000	1,784,000	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		6,069.00000	6,034,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	42.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,369.00000	3,334,000	42.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,869.00000	1,834,000	34.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,169.00000	6,134,000	52.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		4,069.00000	4,034,000	45.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	45.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,969.00000	3,934,000	45.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	44.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,869.00000	3,834,000	44.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	44.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,769.00000	3,734,000	44.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	43.71	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,669.00000	3,634,000	43.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	43.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,569.00000	3,534,000	43.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	42.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,469.00000	3,434,000	42.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,969.00000	1,934,000	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,319.00000	6,284,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,219.00000	4,184,000	46.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	45.67	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	11.50	Put		4,119.00000	4,084,000	45.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	45.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		4,019.00000	3,984,000	45.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	44.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,919.00000	3,884,000	44.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,819.00000	3,784,000	44.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	43.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,719.00000	3,684,000	43.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,119.00000	2,084,000	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	49.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,169.00000	5,134,000	49.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	40.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3,069.00000	3,034,000	40.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	40.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,969.00000	2,934,000	40.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	40.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,869.00000	2,834,000	40.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	39.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,769.00000	2,734,000	39.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	39.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,669.00000	2,634,000	39.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	38.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,569.00000	2,534,000	38.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	37.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,369.00000	2,334,000	37.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	48.42	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,919.00000	4,884,000	48.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	38.16	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,469.00000	2,434,000	38.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		4,059.00000	4,024,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	43.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,619.00000	3,584,000	43.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,219.00000	8,184,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,781.00000	3,816,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,169.00000	8,134,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,831.00000	3,866,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,319.00000	8,284,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,681.00000	3,716,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,419.00000	8,384,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		1.00000	1,000	18.08	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	7.80	Put		420.00000	385,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		581.00000	616,000	15.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	15.05	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,581.00000	1,616,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,581.00000	2,616,000	16.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	16.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,581.00000	3,616,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,469.00000	8,434,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,469.00000	6,434,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,531.00000	3,566,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,519.00000	8,484,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,481.00000	3,516,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		8,069.00000	8,034,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		3,931.00000	3,966,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,119.00000	8,084,000	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	3.50	Call		3,881.00000	3,916,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,369.00000	8,334,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,369.00000	6,334,000	52.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,631.00000	3,666,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,569.00000	8,534,000	52.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,431.00000	3,466,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.54480	7.50890		16.09	69,087,733.60	9,157	64,741.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		59.00000	62,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		950.00000	917,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,641.00000	8,605,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,641.00000	6,605,000	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,359.00000	3,395,000	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,691.00000	8,655,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,691.00000	6,655,000	34.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,309.00000	3,345,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,791.00000	8,755,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,091.00000	9,055,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,291.00000	9,255,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,291.00000	7,255,000	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,292.00000	3,256,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,241.00000	9,205,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,241.00000	7,205,000	36.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	2,000	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,243.00000	3,207,000	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,760.00000	1,796,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,759.00000	2,795,000	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,191.00000	9,155,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	35.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,191.00000	7,155,000	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,991.00000	8,955,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,041.00000	9,005,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,941.00000	8,905,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,941.00000	6,905,000	35.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		278.00000	297,000	16.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		219.00000	202,000	16.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,066.00000	1,101,000	15.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		7.00000	6,000	15.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,060.00000	2,095,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,059.00000	3,095,000	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,841.00000	8,805,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,841.00000	6,805,000	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,165.00000	1,200,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		6.00000	5,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,159.00000	2,195,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	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	14/06/2010	Foreign Exchange Future	4.35	Call		3,159.00000	3,195,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,741.00000	8,705,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		393.00000	417,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		134.00000	122,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,263.00000	1,299,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		4.00000	4,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,259.00000	3,295,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,791.00000	6,755,000	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,291.00000	5,255,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		69.00000	72,000	19.44	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		860.00000	827,000	19.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		362.00000	384,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		153.00000	139,000	15.89	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,214.00000	1,249,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		5.00000	4,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,209.00000	2,245,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,209.00000	3,245,000	24.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		55.00000	58,000	20.11	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		996.00000	963,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		36.00000	37,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,277.00000	1,242,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,091.00000	7,055,000	35.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,041.00000	7,005,000	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,041.00000	4,005,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,991.00000	6,955,000	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		39.00000	40,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,230.00000	1,195,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		830.00000	862,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		21.00000	17,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,810.00000	1,846,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,809.00000	2,845,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		51.00000	53,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,042.00000	1,008,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		253.00000	271,000	16.05	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		244.00000	226,000	16.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,010.00000	2,045,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	22.32	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	14/06/2010	Foreign Exchange Future	4.50	Call		3,009.00000	3,045,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,541.00000	5,505,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,541.00000	4,505,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,542.00000	3,506,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		48.00000	50,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,089.00000	1,055,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		233.00000	247,000	16.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		274.00000	252,000	16.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		969.00000	1,003,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		10.00000	8,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,960.00000	1,996,000	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,959.00000	2,995,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,591.00000	5,555,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,591.00000	4,555,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,592.00000	3,556,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		44.00000	46,000	20.78	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	8.60	Put		1,135.00000	1,101,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		922.00000	955,000	15.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		13.00000	10,000	15.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,910.00000	1,946,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,909.00000	2,945,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,641.00000	5,605,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,642.00000	3,606,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		41.00000	43,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,182.00000	1,148,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		876.00000	908,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		17.00000	13,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,860.00000	1,896,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,859.00000	2,895,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,791.00000	5,755,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,791.00000	4,755,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	1,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,792.00000	3,756,000	26.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		34.00000	35,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,325.00000	1,290,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		153.00000	163,000	17.20	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		444.00000	418,000	17.20	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		740.00000	771,000	15.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		31.00000	26,000	15.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,710.00000	1,746,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,709.00000	2,745,000	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		141.00000	150,000	17.43	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		482.00000	455,000	17.43	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		697.00000	727,000	15.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		38.00000	32,000	15.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,661.00000	1,696,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,659.00000	2,695,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,891.00000	5,855,000	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	1,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,891.00000	3,856,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		30.00000	31,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,421.00000	1,386,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		130.00000	138,000	17.65	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		521.00000	493,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		654.00000	684,000	15.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		45.00000	39,000	15.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,611.00000	1,647,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,609.00000	2,645,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,991.00000	5,955,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,991.00000	3,955,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,191.00000	6,155,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,191.00000	5,155,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,191.00000	4,155,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2.00000	2,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,193.00000	3,157,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,141.00000	6,105,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,141.00000	5,105,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,141.00000	4,105,000	27.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		461.00000	486,000	15.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		102.00000	91,000	15.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,362.00000	1,398,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		3.00000	3,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,359.00000	2,395,000	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,091.00000	6,055,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,091.00000	4,055,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	2,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,093.00000	3,057,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		23.00000	24,000	23.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,614.00000	1,579,000	23.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		94.00000	99,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		685.00000	654,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		497.00000	523,000	15.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		88.00000	78,000	15.74	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,412.00000	1,448,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,409.00000	2,445,000	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,941.00000	5,905,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	26.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,941.00000	3,905,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		120.00000	127,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		561.00000	532,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		613.00000	642,000	15.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		54.00000	47,000	15.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,561.00000	1,597,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,559.00000	2,595,000	24.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,841.00000	5,805,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,841.00000	4,805,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	1,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,842.00000	3,806,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		28.00000	29,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,469.00000	1,434,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		32.00000	33,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,373.00000	1,338,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,491.00000	5,455,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,491.00000	4,455,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		26.00000	27,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,517.00000	1,482,000	22.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		573.00000	601,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		64.00000	56,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,511.00000	1,547,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,691.00000	5,655,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,692.00000	3,656,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		21.00000	21,000	23.46	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,712.00000	1,676,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		426.00000	450,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		117.00000	105,000	15.81	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,313.00000	1,348,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		4.00000	3,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,309.00000	2,345,000	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,341.00000	4,305,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		20.00000	20,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,761.00000	1,725,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		25.00000	25,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,566.00000	1,530,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		332.00000	354,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		173.00000	159,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.31	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	15.50	Put		7,991.00000	7,955,000	38.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,491.00000	6,455,000	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,991.00000	4,955,000	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,492.00000	3,456,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,017.00000	1,052,000	15.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		8.00000	7,000	15.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,509.00000	2,545,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,009.00000	4,045,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,241.00000	8,205,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,741.00000	6,705,000	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,742.00000	3,706,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		74.00000	78,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		815.00000	783,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		784.00000	816,000	15.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		25.00000	21,000	15.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,259.00000	2,295,000	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	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	14/06/2010	Foreign Exchange Future	3.75	Call		3,759.00000	3,795,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		19.00000	19,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,810.00000	1,774,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		214.00000	227,000	16.31	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		305.00000	282,000	16.31	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,741.00000	4,705,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.86	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,391.00000	4,355,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		22.00000	23,000	23.23	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,663.00000	1,628,000	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		18.00000	18,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,859.00000	1,823,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		197.00000	209,000	16.53	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		338.00000	314,000	16.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,691.00000	4,655,000	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		13.00000	13,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,104.00000	2,068,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		15.00000	15,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,006.00000	1,970,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		181.00000	192,000	16.76	0.00	0	10,600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		372.00000	347,000	16.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		12.00000	12,000	25.11	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	9.65	Put		2,153.00000	2,117,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		14.00000	15,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,055.00000	2,020,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		16.00000	16,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,957.00000	1,921,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		167.00000	177,000	16.98	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		408.00000	382,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,041.00000	5,005,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		87.00000	92,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		728.00000	697,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,241.00000	5,205,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	2,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,143.00000	3,107,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	2,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,043.00000	3,007,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		3.00000	3,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,944.00000	2,908,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		64.00000	67,000	19.66	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		905.00000	872,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,091.00000	5,055,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2.00000	3,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,993.00000	2,958,000	25.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		3.00000	3,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,894.00000	2,858,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		80.00000	85,000	18.99	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		771.00000	740,000	18.99	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,941.00000	4,905,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		3.00000	3,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,844.00000	2,808,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		4.00000	4,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,745.00000	2,709,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		5.00000	5,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,646.00000	2,610,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		6.00000	6,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,547.00000	2,511,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		7.00000	7,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,448.00000	2,412,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		8.00000	8,000	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,349.00000	2,313,000	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		10.00000	10,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,251.00000	2,215,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		102.00000	108,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		643.00000	613,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.55	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,641.00000	4,605,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		17.00000	17,000	24.35	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		1,908.00000	1,872,000	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,891.00000	4,855,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		4.00000	4,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,795.00000	2,759,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		4.00000	4,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,695.00000	2,659,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		5.00000	5,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,596.00000	2,560,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		7.00000	8,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,398.00000	2,363,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		9.00000	9,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,300.00000	2,264,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		11.00000	11,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,202.00000	2,166,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		110.00000	117,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		601.00000	572,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		6.00000	6,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,497.00000	2,461,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,191.00000	8,155,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,809.00000	3,845,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,241.00000	6,205,000	32.98	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	11.75	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,241.00000	4,205,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,291.00000	8,255,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,291.00000	6,255,000	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,291.00000	4,255,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,709.00000	3,745,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,441.00000	8,405,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,441.00000	6,405,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,441.00000	4,405,000	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,559.00000	3,595,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,341.00000	8,305,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,341.00000	6,305,000	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,659.00000	3,695,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,991.00000	9,955,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,391.00000	8,355,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,391.00000	6,355,000	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,609.00000	3,645,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,491.00000	8,455,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,509.00000	3,545,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,541.00000	8,505,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,541.00000	6,505,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		534.00000	561,000	15.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		75.00000	66,000	15.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,462.00000	1,497,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	2,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,459.00000	2,495,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,459.00000	3,495,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,091.00000	8,055,000	38.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,909.00000	3,945,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,141.00000	8,105,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,859.00000	3,895,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,591.00000	8,555,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,591.00000	6,555,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,409.00000	3,445,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		304.00000	325,000	15.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		195.00000	180,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.67300	7.63560		17.19	1,243,026.00	162	7,302.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,214.00000	8,177,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,215.00000	6,178,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		12.00000	13,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,226.00000	4,190,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		55.00000	58,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,269.00000	2,235,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		866.00000	894,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		80.00000	71,000	16.03	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	13/09/2010	Foreign Exchange Future	5.85	Call		1,795.00000	1,831,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		9.00000	8,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,787.00000	2,824,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,786.00000	3,823,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,164.00000	8,127,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,165.00000	6,128,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		13.00000	14,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,177.00000	4,141,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		57.00000	60,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,221.00000	2,187,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		319.00000	332,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		483.00000	459,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		906.00000	935,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		70.00000	62,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,844.00000	1,880,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		8.00000	7,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,837.00000	2,874,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,836.00000	3,873,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		303.00000	316,000	17.92	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		517.00000	493,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,264.00000	8,227,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,265.00000	6,228,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		12.00000	12,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,276.00000	4,239,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		52.00000	55,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,316.00000	2,282,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		288.00000	300,000	18.10	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		552.00000	527,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		826.00000	855,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		90.00000	82,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,745.00000	1,782,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,737.00000	2,774,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,736.00000	3,773,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,314.00000	8,277,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,315.00000	6,278,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		11.00000	12,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,325.00000	4,289,000	28.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		50.00000	53,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,364.00000	2,330,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		273.00000	285,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		587.00000	562,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		788.00000	816,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		102.00000	93,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,697.00000	1,733,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		11.00000	10,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,687.00000	2,724,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,686.00000	3,723,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,414.00000	8,377,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,415.00000	6,378,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		10.00000	10,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,424.00000	4,387,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		47.00000	49,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,461.00000	2,426,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		247.00000	257,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		661.00000	634,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		715.00000	741,000	16.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		129.00000	118,000	16.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,599.00000	1,635,000	18.18	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	13/09/2010	Foreign Exchange Future	6.05	Put		13.00000	12,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,588.00000	2,625,000	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,586.00000	3,623,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,464.00000	8,427,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,465.00000	6,428,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		9.00000	10,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,473.00000	4,437,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		45.00000	47,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,509.00000	2,474,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		235.00000	245,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		699.00000	672,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		680.00000	706,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		144.00000	133,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,550.00000	1,586,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		14.00000	13,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,538.00000	2,575,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,536.00000	3,573,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,514.00000	8,477,000	30.69	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	13/09/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,515.00000	6,478,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		8.00000	9,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,522.00000	4,486,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		43.00000	45,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,557.00000	2,522,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		223.00000	233,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		737.00000	710,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		646.00000	671,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		160.00000	148,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,502.00000	1,538,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		16.00000	15,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,488.00000	2,525,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,486.00000	3,523,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,664.00000	8,627,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,665.00000	6,628,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		7.00000	7,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,671.00000	4,634,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		39.00000	40,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,703.00000	2,667,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		552.00000	574,000	16.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		216.00000	201,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,357.00000	1,393,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		21.00000	20,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,339.00000	2,376,000	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,336.00000	3,373,000	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,614.00000	8,577,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,615.00000	6,578,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		7.00000	8,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,621.00000	4,585,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		40.00000	42,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,654.00000	2,619,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		203.00000	211,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		817.00000	788,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		582.00000	605,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		196.00000	182,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,405.00000	1,441,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		19.00000	18,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,388.00000	2,426,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,386.00000	3,423,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,764.00000	8,727,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,765.00000	6,728,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		6.00000	7,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,770.00000	4,734,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		36.00000	38,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,800.00000	2,765,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		176.00000	183,000	19.92	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		940.00000	910,000	19.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		494.00000	516,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		258.00000	243,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,262.00000	1,297,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		26.00000	24,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,239.00000	2,276,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,236.00000	3,273,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		193.00000	201,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		857.00000	828,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,064.00000	8,027,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,065.00000	6,028,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		15.00000	16,000	29.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,079.00000	4,043,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		62.00000	65,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,126.00000	2,092,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		354.00000	369,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		418.00000	396,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		988.00000	1,019,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		52.00000	46,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,942.00000	1,979,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,937.00000	2,974,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,936.00000	3,973,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,114.00000	8,077,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,115.00000	6,078,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		14.00000	15,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,128.00000	4,092,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		59.00000	62,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,173.00000	2,139,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		336.00000	350,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		450.00000	427,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		947.00000	977,000	15.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		61.00000	54,000	15.89	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,893.00000	1,929,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	6,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,887.00000	2,924,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,886.00000	3,923,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,364.00000	8,327,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,365.00000	6,328,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		10.00000	11,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,374.00000	4,338,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		48.00000	51,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,412.00000	2,378,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		260.00000	271,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		624.00000	598,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		751.00000	778,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		115.00000	105,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,648.00000	1,684,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		12.00000	11,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,637.00000	2,675,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,636.00000	3,673,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.69	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	13/09/2010	Foreign Exchange Future	16.20	Put		8,564.00000	8,527,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,565.00000	6,528,000	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		8.00000	8,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,572.00000	4,535,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		42.00000	44,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,606.00000	2,571,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		213.00000	222,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		777.00000	749,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		614.00000	638,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		178.00000	165,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,454.00000	1,489,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		18.00000	16,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,438.00000	2,475,000	22.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	22.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,436.00000	3,473,000	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,714.00000	8,677,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,715.00000	6,678,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		6.00000	7,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,720.00000	4,684,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		37.00000	39,000	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,751.00000	2,716,000	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
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		184.00000	192,000	19.74	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		898.00000	869,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		522.00000	544,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		236.00000	221,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,310.00000	1,345,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		24.00000	22,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,289.00000	2,326,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,286.00000	3,323,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		83.00000	86,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,747.00000	1,713,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		93.00000	97,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,607.00000	1,574,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,067.00000	1,036,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		153.00000	159,000	20.47	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,198.00000	1,167,000	21.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		134.00000	140,000	21.02	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		96.00000	100,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,560.00000	1,527,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		104.00000	109,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,468.00000	1,436,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.80110	7.76160		17.84	15,602,200.00	2,000	2,673.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,189.00000	8,150,000	28.18	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	13.95	Call		15.00000	16,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,203.00000	6,165,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		41.00000	43,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,229.00000	4,192,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		110.00000	114,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,298.00000	2,263,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		414.00000	431,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		602.00000	580,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		947.00000	977,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		135.00000	126,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,830.00000	1,868,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		18.00000	17,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,816.00000	2,855,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	4,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,812.00000	3,852,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		263.00000	273,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,051.00000	1,022,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,239.00000	8,200,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		14.00000	15,000	30.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,252.00000	6,214,000	30.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		40.00000	42,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,278.00000	4,241,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		107.00000	111,000	24.23	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		2,345.00000	2,310,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		911.00000	941,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		149.00000	140,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,782.00000	1,820,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		20.00000	19,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,766.00000	2,805,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	4,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,763.00000	3,802,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,289.00000	8,250,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		13.00000	14,000	30.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,301.00000	6,263,000	30.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		39.00000	40,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,327.00000	4,289,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		104.00000	107,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,392.00000	2,356,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		383.00000	398,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		671.00000	647,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		876.00000	905,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		164.00000	154,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,735.00000	1,772,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		23.00000	21,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,716.00000	2,756,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		4.00000	5,000	21.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,713.00000	3,752,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,339.00000	8,300,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		13.00000	13,000	30.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,351.00000	6,312,000	30.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		38.00000	39,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,376.00000	4,338,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		101.00000	104,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,439.00000	2,403,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		368.00000	383,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		706.00000	682,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		842.00000	871,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		180.00000	170,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,687.00000	1,725,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		25.00000	24,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,667.00000	2,706,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	5,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,663.00000	3,702,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		398.00000	414,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		636.00000	613,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,389.00000	8,350,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		12.00000	13,000	30.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,400.00000	6,362,000	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		37.00000	38,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,425.00000	4,387,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		98.00000	101,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,486.00000	2,450,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		354.00000	368,000	18.88	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		742.00000	717,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		809.00000	837,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		197.00000	186,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,640.00000	1,677,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		28.00000	26,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,617.00000	2,656,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		5.00000	5,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,613.00000	3,652,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,439.00000	8,400,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		11.00000	12,000	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,449.00000	6,411,000	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		36.00000	37,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,474.00000	4,436,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		95.00000	99,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,533.00000	2,498,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		341.00000	354,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		779.00000	753,000	19.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		777.00000	804,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		215.00000	203,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,593.00000	1,630,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		31.00000	29,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,567.00000	2,607,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		5.00000	6,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,563.00000	3,602,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,489.00000	8,450,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		11.00000	11,000	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,499.00000	6,460,000	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		35.00000	37,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,523.00000	4,486,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		92.00000	96,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,580.00000	2,545,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		328.00000	341,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		816.00000	790,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		746.00000	773,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		234.00000	222,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,546.00000	1,583,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		34.00000	32,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,518.00000	2,557,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	6,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,513.00000	3,552,000	25.75	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,689.00000	8,650,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		9.00000	9,000	30.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,697.00000	6,658,000	30.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		32.00000	33,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,720.00000	4,682,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		83.00000	86,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,771.00000	2,735,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		282.00000	294,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		970.00000	943,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		631.00000	655,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		319.00000	304,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,363.00000	1,399,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		51.00000	48,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,320.00000	2,359,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	8,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,314.00000	3,353,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,639.00000	8,600,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		9.00000	10,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,647.00000	6,609,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		33.00000	34,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,671.00000	4,633,000	29.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		85.00000	88,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,723.00000	2,687,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		293.00000	305,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		931.00000	904,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		658.00000	683,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		296.00000	282,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,408.00000	1,445,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		46.00000	44,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,369.00000	2,408,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	7,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,363.00000	3,403,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	2,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		253.00000	263,000	20.21	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,091.00000	1,062,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,739.00000	8,700,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		8.00000	9,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,746.00000	6,708,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		31.00000	32,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,769.00000	4,731,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		81.00000	83,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,819.00000	2,782,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		272.00000	283,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,010.00000	982,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		604.00000	628,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		342.00000	327,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,318.00000	1,354,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		56.00000	53,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,270.00000	2,309,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	8,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,264.00000	3,303,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		316.00000	328,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		854.00000	827,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	2,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,089.00000	8,051,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		17.00000	17,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,105.00000	6,066,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		43.00000	45,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,131.00000	4,094,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		117.00000	121,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,205.00000	2,170,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		448.00000	466,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		536.00000	515,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,021.00000	1,053,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		109.00000	102,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,927.00000	1,965,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		15.00000	14,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,915.00000	2,955,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	4,000	22.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,912.00000	3,952,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	2,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,139.00000	8,101,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		16.00000	17,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,154.00000	6,116,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		42.00000	44,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,180.00000	4,143,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		113.00000	118,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,251.00000	2,217,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		431.00000	448,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		569.00000	547,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		983.00000	1,015,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		121.00000	114,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,878.00000	1,916,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		16.00000	15,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,865.00000	2,905,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		3.00000	4,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,862.00000	3,902,000	27.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	27.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,539.00000	8,500,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		10.00000	11,000	30.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,548.00000	6,510,000	30.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		35.00000	36,000	29.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,573.00000	4,535,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		90.00000	93,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,628.00000	2,592,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		716.00000	742,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		254.00000	241,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,500.00000	1,537,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		38.00000	36,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,468.00000	2,507,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		6.00000	6,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,463.00000	3,503,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	2,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,589.00000	8,550,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		10.00000	10,000	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,598.00000	6,559,000	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		34.00000	35,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,622.00000	4,584,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		87.00000	91,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,675.00000	2,640,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		304.00000	316,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		892.00000	865,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		686.00000	712,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		274.00000	261,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,454.00000	1,490,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		42.00000	39,000	16.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,419.00000	2,458,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	7,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,413.00000	3,453,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	2,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		4.00000	4,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,292.00000	7,253,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		24.00000	25,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,312.00000	5,274,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		61.00000	63,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,349.00000	3,312,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		187.00000	194,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,475.00000	1,443,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,712.00000	4,751,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,519.00000	1,487,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		181.00000	188,000	21.70	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		142.00000	147,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,880.00000	1,846,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		170.00000	176,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,608.00000	1,575,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		138.00000	143,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,926.00000	1,892,000	23.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.92870	7.88740		18.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		520.00000	540,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		633.00000	611,000	18.00	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	14/03/2011	Foreign Exchange Future	8.05	Call		530.00000	518,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		693.00000	639,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		542.00000	563,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		605.00000	584,000	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.11550	11.17430			2,990,069.50	269	17,919.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,826.00000	10,885,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,826.00000	8,885,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	54.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,826.00000	6,885,000	54.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,826.00000	4,885,000	48.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,826.00000	2,885,000	39.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,826.00000	1,885,000	33.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	0,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		827.00000	885,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		205.00000	151,000	14.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		31.00000	36,000	14.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,174.00000	1,116,000	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	1,000	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	55.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,976.00000	11,035,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,976.00000	9,035,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	54.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,976.00000	7,035,000	54.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,976.00000	5,035,000	49.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,976.00000	3,035,000	39.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,976.00000	2,035,000	35.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		977.00000	1,035,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		96.00000	62,000	13.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		72.00000	97,000	13.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,025.00000	966,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	1,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,926.00000	10,985,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,926.00000	8,985,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	54.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,926.00000	6,985,000	54.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,926.00000	4,985,000	48.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,926.00000	2,985,000	39.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	34.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,926.00000	1,985,000	34.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		927.00000	985,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		128.00000	82,000	13.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		54.00000	67,000	13.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,074.00000	1,016,000	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	1,000	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,024.00000	1,966,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		10,326.00000	10,385,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,326.00000	8,385,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		10,176.00000	10,235,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,176.00000	8,235,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	53.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,176.00000	6,235,000	53.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	45.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,176.00000	4,235,000	45.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,176.00000	2,235,000	35.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,176.00000	1,235,000	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		33.00000	18,000	15.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		209.00000	253,000	15.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		825.00000	766,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,824.00000	1,766,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		10,026.00000	10,085,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,026.00000	8,085,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	53.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,026.00000	6,085,000	53.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	44.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,026.00000	4,085,000	44.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,026.00000	2,085,000	35.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	0,000	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,027.00000	1,085,000	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		74.00000	46,000	14.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		100.00000	131,000	14.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		975.00000	916,000	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	1,000	23.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,974.00000	1,916,000	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		10,076.00000	10,135,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,076.00000	8,135,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	53.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,076.00000	6,135,000	53.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	45.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,076.00000	4,135,000	45.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,076.00000	2,135,000	35.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,076.00000	1,135,000	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		57.00000	34,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		133.00000	169,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		925.00000	866,000	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,924.00000	1,866,000	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		10,226.00000	10,285,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,226.00000	8,285,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	53.72	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	17.40	Put		6,226.00000	6,285,000	53.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,226.00000	4,285,000	45.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,226.00000	2,285,000	36.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		1,226.00000	1,285,000	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		25.00000	13,000	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		251.00000	298,000	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		775.00000	716,000	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,774.00000	1,716,000	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		10,476.00000	10,535,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,476.00000	8,535,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		10,626.00000	10,685,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,626.00000	8,685,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,876.00000	10,935,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,876.00000	8,935,000	55.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	54.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,876.00000	6,935,000	54.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,876.00000	4,935,000	48.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,876.00000	1,935,000	34.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		877.00000	935,000	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		165.00000	115,000	13.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		41.00000	50,000	13.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,124.00000	1,066,000	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	1,000	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,776.00000	10,835,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,776.00000	8,835,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,726.00000	10,785,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,726.00000	8,785,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		10,676.00000	10,735,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,676.00000	8,735,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	55.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		10,576.00000	10,635,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,576.00000	8,635,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		10,426.00000	10,485,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,426.00000	8,485,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		10,376.00000	10,435,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,376.00000	8,435,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		10,276.00000	10,335,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,276.00000	8,335,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	53.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,276.00000	6,335,000	53.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,276.00000	4,335,000	45.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,276.00000	2,335,000	36.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		1,276.00000	1,335,000	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		19.00000	10,000	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		295.00000	345,000	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		726.00000	667,000	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	2,000	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,724.00000	1,666,000	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		10,126.00000	10,185,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,126.00000	8,185,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	53.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,126.00000	6,185,000	53.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		5,126.00000	5,185,000	49.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	45.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,126.00000	4,185,000	45.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		3,126.00000	3,185,000	40.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,126.00000	2,185,000	35.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		1,126.00000	1,185,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		44.00000	25,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		170.00000	210,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		875.00000	816,000	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,874.00000	1,816,000	22.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,876.00000	2,935,000	39.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,726.00000	6,785,000	54.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	52.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,726.00000	5,785,000	52.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,726.00000	4,785,000	48.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	43.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,726.00000	3,785,000	43.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,726.00000	2,785,000	38.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	32.59	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,726.00000	1,785,000	32.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		2.00000	1,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		728.00000	786,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		291.00000	234,000	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		17.00000	19,000	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,274.00000	1,216,000	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	1,000	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	54.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,476.00000	6,535,000	54.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	51.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		5,476.00000	5,535,000	51.37	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,476.00000	4,535,000	46.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	42.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		3,476.00000	3,535,000	42.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	37.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,476.00000	2,535,000	37.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	29.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		1,476.00000	1,535,000	29.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		7.00000	3,000	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		483.00000	538,000	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		528.00000	469,000	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		4.00000	4,000	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,524.00000	1,466,000	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	1,000	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	54.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,576.00000	6,635,000	54.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	51.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		5,576.00000	5,635,000	51.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	47.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,576.00000	4,635,000	47.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,576.00000	3,635,000	42.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,576.00000	2,635,000	37.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	30.97	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	12.75	Put		1,576.00000	1,635,000	30.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		4.00000	2,000	20.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		580.00000	637,000	20.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		431.00000	372,000	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		7.00000	7,000	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,424.00000	1,366,000	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	1,000	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	53.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,376.00000	6,435,000	53.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	50.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		5,376.00000	5,435,000	50.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,376.00000	4,435,000	46.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	41.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		3,376.00000	3,435,000	41.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	36.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,376.00000	2,435,000	36.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		1,376.00000	1,435,000	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		11.00000	5,000	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		387.00000	440,000	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		626.00000	567,000	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2.00000	2,000	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,624.00000	1,566,000	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	1,000	22.97	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	17.85	Call		0.00000	0,000	54.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,676.00000	6,735,000	54.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		5,676.00000	5,735,000	52.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	47.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,676.00000	4,735,000	47.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	43.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,676.00000	3,735,000	43.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,676.00000	2,735,000	38.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,676.00000	1,735,000	32.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		2.00000	1,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		678.00000	736,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		337.00000	279,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		13.00000	14,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,324.00000	1,266,000	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	1,000	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	54.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,776.00000	6,835,000	54.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	52.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,776.00000	5,835,000	52.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,776.00000	4,835,000	48.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	43.67	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	14.95	Put		3,776.00000	3,835,000	43.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	38.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,776.00000	2,835,000	38.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,776.00000	1,835,000	33.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		2.00000	1,000	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		778.00000	836,000	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		247.00000	191,000	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		23.00000	26,000	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,224.00000	1,166,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	1,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	54.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,626.00000	6,685,000	54.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	52.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		5,626.00000	5,685,000	52.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,626.00000	4,685,000	47.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	42.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,626.00000	3,685,000	42.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	38.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,626.00000	2,685,000	38.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,626.00000	1,685,000	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		3.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		629.00000	686,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		384.00000	325,000	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		10.00000	10,000	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,374.00000	1,316,000	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	1,000	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	54.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,526.00000	6,585,000	54.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	51.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		5,526.00000	5,585,000	51.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	47.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,526.00000	4,585,000	47.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	42.47	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,526.00000	3,585,000	42.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	37.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,526.00000	2,585,000	37.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	30.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,526.00000	1,585,000	30.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		5.00000	2,000	19.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		531.00000	587,000	19.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		479.00000	420,000	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		5.00000	5,000	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,474.00000	1,416,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	1,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	53.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,426.00000	6,485,000	53.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	51.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		5,426.00000	5,485,000	51.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,426.00000	4,485,000	46.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		3,426.00000	3,485,000	41.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	37.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,426.00000	2,485,000	37.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,426.00000	1,485,000	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		9.00000	4,000	18.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		435.00000	489,000	18.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		577.00000	518,000	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3.00000	3,000	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,574.00000	1,516,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	1,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	53.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,326.00000	6,385,000	53.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	50.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		5,326.00000	5,385,000	50.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,326.00000	4,385,000	46.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,326.00000	3,385,000	41.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,326.00000	1,385,000	28.26	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	11.50	Call		15.00000	7,000	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		341.00000	392,000	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		676.00000	617,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2.00000	2,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,674.00000	1,616,000	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	36.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,326.00000	2,385,000	36.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		9,426.00000	9,485,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	55.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		7,426.00000	7,485,000	55.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,574.00000	2,516,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		9,326.00000	9,385,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	54.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		7,326.00000	7,385,000	54.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,674.00000	2,616,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		9,376.00000	9,435,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	54.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		7,376.00000	7,435,000	54.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,624.00000	2,566,000	21.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		9,626.00000	9,685,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	55.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		7,626.00000	7,685,000	55.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,374.00000	2,316,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,726.00000	9,785,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	55.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,726.00000	7,785,000	55.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,274.00000	2,216,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		9,676.00000	9,735,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	55.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		7,676.00000	7,735,000	55.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,324.00000	2,266,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,776.00000	9,835,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	55.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,776.00000	7,835,000	55.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,224.00000	2,166,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	21.35	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,926.00000	9,985,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,926.00000	7,985,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	53.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,926.00000	5,985,000	53.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	44.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,926.00000	3,985,000	44.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,074.00000	2,016,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,976.00000	10,035,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,976.00000	8,035,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	53.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,976.00000	6,035,000	53.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	44.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,976.00000	4,035,000	44.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,876.00000	9,935,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	55.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,876.00000	7,935,000	55.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	53.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,876.00000	5,935,000	53.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	44.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,876.00000	3,935,000	44.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,124.00000	2,066,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		9,176.00000	9,235,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	54.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		7,176.00000	7,235,000	54.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	50.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		5,176.00000	5,235,000	50.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	40.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,176.00000	3,235,000	40.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,824.00000	2,766,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,224.00000	3,166,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,174.00000	2,116,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,174.00000	3,116,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,324.00000	3,266,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,124.00000	3,066,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		9,476.00000	9,535,000	55.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	55.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		7,476.00000	7,535,000	55.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,524.00000	2,466,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,024.00000	2,966,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		9,026.00000	9,085,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	54.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		7,026.00000	7,085,000	54.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,026.00000	5,085,000	49.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,026.00000	3,085,000	40.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,974.00000	2,916,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		9,276.00000	9,335,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	54.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		7,276.00000	7,335,000	54.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	50.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		5,276.00000	5,335,000	50.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		3,276.00000	3,335,000	41.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,724.00000	2,666,000	21.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		9,526.00000	9,585,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	55.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		7,526.00000	7,585,000	55.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,474.00000	2,416,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		9,226.00000	9,285,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	54.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		7,226.00000	7,285,000	54.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	50.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		5,226.00000	5,285,000	50.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		3,226.00000	3,285,000	41.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,774.00000	2,716,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		9,576.00000	9,635,000	55.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	55.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		7,576.00000	7,635,000	55.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,424.00000	2,366,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.30140	11.36090		14.63	13,335,652.00	1,180	19,454.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	31.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,689.00000	10,749,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,689.00000	8,749,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,989.00000	11,049,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,989.00000	9,049,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,489.00000	10,549,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,489.00000	8,549,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,490.00000	6,550,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,491.00000	4,551,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,339.00000	10,399,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,339.00000	8,399,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,340.00000	6,400,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,341.00000	4,401,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,239.00000	10,299,000	31.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,239.00000	8,299,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		36.00000	32,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,275.00000	2,331,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		93.00000	84,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,332.00000	1,383,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		834.00000	784,000	14.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		73.00000	83,000	14.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,771.00000	1,713,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		10.00000	12,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,039.00000	10,099,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,039.00000	8,099,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,089.00000	10,149,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,089.00000	8,149,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		107.00000	97,000	18.88	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,196.00000	1,246,000	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		312.00000	286,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		401.00000	435,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		959.00000	906,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		48.00000	55,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,919.00000	1,860,000	17.73	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	9.45	Put		8.00000	9,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,539.00000	10,599,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,540.00000	6,600,000	28.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,541.00000	4,601,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,739.00000	10,799,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,739.00000	8,799,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		1.00000	0,000	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,740.00000	6,799,000	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,889.00000	10,949,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,889.00000	8,949,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		130.00000	118,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,019.00000	1,067,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		400.00000	365,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		289.00000	314,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,141.00000	1,084,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		30.00000	33,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,939.00000	10,999,000	31.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,939.00000	8,999,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		374.00000	341,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		313.00000	340,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,093.00000	1,036,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		32.00000	35,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,839.00000	10,899,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,839.00000	8,899,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		16.00000	14,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,855.00000	2,913,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		56.00000	51,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,895.00000	1,950,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		137.00000	125,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		976.00000	1,024,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		426.00000	390,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		265.00000	289,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,188.00000	1,131,000	14.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		27.00000	30,000	14.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,789.00000	10,849,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	0,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,790.00000	6,849,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		2.00000	2,000	25.12	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	16.15	Put		4,791.00000	4,851,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,639.00000	10,699,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,639.00000	8,699,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,589.00000	10,649,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,589.00000	8,649,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,590.00000	6,650,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,591.00000	4,651,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,439.00000	10,499,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,439.00000	8,499,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,440.00000	6,500,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,441.00000	4,501,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		210.00000	191,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		649.00000	690,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		680.00000	634,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		119.00000	133,000	14.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,575.00000	1,517,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		14.00000	16,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,389.00000	10,449,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,389.00000	8,449,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,289.00000	10,349,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,289.00000	8,349,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		34.00000	30,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,323.00000	2,379,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		249.00000	227,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		538.00000	576,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		794.00000	745,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		83.00000	94,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,189.00000	10,249,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,189.00000	8,249,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		1.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,690.00000	6,749,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		1.00000	1,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,690.00000	5,750,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		2.00000	2,000	24.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,691.00000	4,751,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		5.00000	4,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,694.00000	3,753,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		38.00000	34,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,227.00000	2,283,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		97.00000	88,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,286.00000	1,337,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		278.00000	254,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		467.00000	503,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		875.00000	824,000	14.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		64.00000	73,000	14.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,820.00000	1,762,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		9.00000	11,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		15.00000	13,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,904.00000	2,962,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,239.00000	7,299,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,240.00000	5,300,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		3.00000	2,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,242.00000	4,301,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		152.00000	138,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		891.00000	937,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		483.00000	444,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		222.00000	243,000	14.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,139.00000	7,199,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		65.00000	60,000	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,704.00000	1,759,000	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		169.00000	154,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		808.00000	853,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		544.00000	502,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		183.00000	201,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,381.00000	1,323,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		20.00000	22,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		1.00000	0,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,840.00000	6,899,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		1.00000	1,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,840.00000	5,900,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		2.00000	1,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,841.00000	4,900,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		4.00000	4,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,843.00000	3,903,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		32.00000	28,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,371.00000	2,427,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		85.00000	77,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,424.00000	1,476,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		235.00000	214,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		574.00000	613,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		755.00000	707,000	14.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		94.00000	106,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,673.00000	1,615,000	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		12.00000	14,000	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		199.00000	181,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		688.00000	730,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		644.00000	599,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		133.00000	148,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,526.00000	1,468,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		15.00000	17,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		1.00000	1,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,290.00000	6,350,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,290.00000	5,350,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		58.00000	53,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,847.00000	1,902,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		144.00000	131,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		933.00000	980,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,236.00000	1,179,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		25.00000	28,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,189.00000	7,249,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,190.00000	5,250,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		3.00000	2,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,192.00000	4,251,000	23.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		20.00000	17,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,709.00000	2,766,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		63.00000	57,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,752.00000	1,806,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		160.00000	146,000	17.40	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		849.00000	895,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		513.00000	472,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		202.00000	221,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,332.00000	1,275,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		21.00000	24,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,089.00000	7,149,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,090.00000	6,150,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,090.00000	5,150,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		3.00000	3,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,092.00000	4,152,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		68.00000	62,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,657.00000	1,711,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		178.00000	162,000	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		767.00000	811,000	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		576.00000	534,000	14.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		165.00000	183,000	14.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,429.00000	1,371,000	15.45	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	9.95	Put		18.00000	20,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		71.00000	65,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,610.00000	1,664,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		188.00000	171,000	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		727.00000	770,000	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,478.00000	1,420,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		17.00000	19,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,889.00000	6,949,000	29.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		1.00000	1,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,890.00000	5,950,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		2.00000	1,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,891.00000	4,950,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		4.00000	3,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,893.00000	3,952,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		81.00000	74,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,470.00000	1,523,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		222.00000	202,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		611.00000	651,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		717.00000	670,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		106.00000	119,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,624.00000	1,566,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		13.00000	15,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		30.00000	26,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,419.00000	2,475,000	22.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,640.00000	6,700,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		1.00000	1,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,640.00000	5,700,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,641.00000	4,701,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		5.00000	5,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,644.00000	3,704,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		44.00000	39,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,133.00000	2,188,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,390.00000	6,450,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,390.00000	5,450,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,391.00000	4,451,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		8.00000	7,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,397.00000	3,456,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		54.00000	49,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,943.00000	1,998,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,190.00000	6,250,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		350.00000	321,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		339.00000	370,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,046.00000	992,000	13.88	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		35.00000	41,000	13.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,018.00000	1,959,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		7.00000	8,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,040.00000	6,100,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,040.00000	5,100,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		12.00000	11,000	22.78	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,051.00000	3,110,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		331.00000	303,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		370.00000	402,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,002.00000	949,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		41.00000	48,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,140.00000	5,200,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		3.00000	3,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,142.00000	4,202,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		11.00000	9,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,150.00000	3,208,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		41.00000	36,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,180.00000	2,235,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		102.00000	93,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,241.00000	1,292,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		295.00000	270,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		434.00000	469,000	15.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		916.00000	865,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		55.00000	64,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,870.00000	1,811,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		9.00000	10,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,539.00000	8,599,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,039.00000	7,099,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		1.00000	1,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,540.00000	5,600,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		3.00000	3,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,042.00000	4,102,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		24.00000	21,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,563.00000	2,620,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		112.00000	102,000	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,151.00000	1,201,000	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		610.00000	566,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		149.00000	165,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,968.00000	1,910,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		7.00000	9,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,461.00000	3,402,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		21.00000	19,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,660.00000	2,718,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,789.00000	8,849,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,289.00000	7,349,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		1.00000	1,000	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,790.00000	5,850,000	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		3.00000	2,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,292.00000	4,351,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		17.00000	15,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,806.00000	2,864,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		89.00000	80,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,378.00000	1,429,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		454.00000	416,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		243.00000	265,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,722.00000	1,664,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		11.00000	13,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,212.00000	3,152,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,239.00000	9,299,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	31.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,739.00000	7,799,000	31.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,240.00000	6,300,000	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		2.00000	2,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,741.00000	4,801,000	25.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		9.00000	8,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,248.00000	3,307,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		60.00000	55,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,799.00000	1,854,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		263.00000	240,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		502.00000	539,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,284.00000	1,226,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		23.00000	25,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,763.00000	2,704,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	3,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,939.00000	6,999,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,940.00000	6,000,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		2.00000	1,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,941.00000	5,000,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		4.00000	3,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,943.00000	4,002,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		14.00000	12,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,953.00000	3,011,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		28.00000	24,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,467.00000	2,523,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		52.00000	47,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,991.00000	2,046,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		77.00000	70,000	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	12.80	Put		1,516.00000	1,569,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		124.00000	113,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,063.00000	1,112,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		19.00000	16,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,758.00000	2,815,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,989.00000	7,049,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,990.00000	6,050,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		2.00000	1,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,991.00000	5,050,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		3.00000	3,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,992.00000	4,052,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		26.00000	23,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,515.00000	2,572,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		50.00000	44,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,039.00000	2,093,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		74.00000	67,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,563.00000	1,616,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		118.00000	107,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,107.00000	1,156,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		23.00000	20,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,612.00000	2,669,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	27.82	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,140.00000	6,200,000	27.82	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	13.40	Call		47.00000	41,000	22.08	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,086.00000	2,140,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		13.00000	11,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,002.00000	3,060,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,439.00000	9,499,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	30.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,439.00000	7,499,000	30.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	1,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,440.00000	5,500,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		7.00000	6,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,446.00000	3,505,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,564.00000	2,504,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,339.00000	9,399,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,339.00000	7,399,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,340.00000	5,400,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		8.00000	7,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,347.00000	3,406,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,663.00000	2,604,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	3,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	31.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,389.00000	9,449,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,389.00000	7,449,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,613.00000	2,554,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	3,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,639.00000	9,699,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	30.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,639.00000	7,699,000	30.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,365.00000	2,306,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	5,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,739.00000	9,799,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		1.00000	1,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,740.00000	5,800,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		5.00000	4,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,744.00000	3,803,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,266.00000	2,207,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	6,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,689.00000	9,749,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,689.00000	7,749,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,315.00000	2,256,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	5,000	19.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,789.00000	9,849,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,789.00000	7,849,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		4.00000	4,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,793.00000	3,853,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,216.00000	2,157,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	6,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,939.00000	9,999,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,939.00000	7,999,000	31.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,067.00000	2,009,000	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	8,000	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,989.00000	10,049,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,989.00000	8,049,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,889.00000	9,949,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,889.00000	7,949,000	31.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,117.00000	2,058,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	7,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	31.42	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,189.00000	9,249,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		10.00000	9,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,199.00000	3,258,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,813.00000	2,753,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,166.00000	2,107,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	6,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,162.00000	3,102,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,312.00000	3,252,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,112.00000	3,053,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	2,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,489.00000	9,549,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	30.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,489.00000	7,549,000	30.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,490.00000	5,550,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		7.00000	6,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,496.00000	3,555,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,514.00000	2,455,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	4,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,289.00000	9,349,000	31.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		9.00000	8,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,298.00000	3,357,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,713.00000	2,654,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	3,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,012.00000	2,953,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,039.00000	9,099,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,962.00000	2,903,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	2,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,539.00000	9,599,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,539.00000	7,599,000	30.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		6.00000	5,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,545.00000	3,604,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,464.00000	2,405,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	4,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,139.00000	10,199,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,139.00000	8,199,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,589.00000	9,649,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	30.71	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	14/06/2010	Foreign Exchange Future	18.95	Put		7,589.00000	7,649,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,590.00000	5,650,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		6.00000	5,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,595.00000	3,654,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,415.00000	2,355,000	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,839.00000	9,899,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,839.00000	7,899,000	31.21	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.48740	11.54710		16.00	8,799,348.40	766	2,036.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		231.00000	215,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,414.00000	1,458,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		221.00000	205,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,454.00000	1,498,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		242.00000	225,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		1,375.00000	1,418,000	19.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08260	0.08170		21.46	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		196.00000	274,000	21.46	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		26.00000	14,000	21.46	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		2.00000	3,000	32.88	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		832.00000	743,000	32.88	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,170.00000	1,260,000	36.71	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	0.07	Put		0.00000	0,000	36.71	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08400	0.08310		24.90	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		530.00000	589,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		220.00000	189,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		184.00000	209,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		874.00000	809,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,322.00000	1,412,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		12.00000	12,000	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.06860	10.09600		10.79	2,094,268.80	208	20,863.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,554.00000	9,581,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	45.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,554.00000	7,581,000	45.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,554.00000	5,581,000	43.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	38.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,554.00000	3,581,000	38.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	25.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,554.00000	1,581,000	25.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		554.00000	581,000	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		447.00000	420,000	15.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	15.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,446.00000	1,419,000	19.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,446.00000	2,419,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,804.00000	9,831,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	45.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,804.00000	7,831,000	45.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,904.00000	9,931,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	45.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,904.00000	7,931,000	45.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,654.00000	9,681,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	45.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,654.00000	7,681,000	45.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.59	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,504.00000	2,531,000	32.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,454.00000	9,481,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	45.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,454.00000	7,481,000	45.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	43.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,454.00000	5,481,000	43.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,454.00000	3,481,000	37.79	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	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	24.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,454.00000	1,481,000	24.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	15.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		455.00000	482,000	15.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		546.00000	519,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,546.00000	1,519,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,546.00000	2,519,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		9,304.00000	9,331,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	45.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		7,304.00000	7,331,000	45.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		5,304.00000	5,331,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		3,304.00000	3,331,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		1,304.00000	1,331,000	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		4.00000	3,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		308.00000	334,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		696.00000	669,000	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		1,696.00000	1,669,000	18.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		2,696.00000	2,669,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		9,354.00000	9,381,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	45.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		7,354.00000	7,381,000	45.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	43.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		5,354.00000	5,381,000	43.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	37.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		3,354.00000	3,381,000	37.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		1,354.00000	1,381,000	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		3.00000	2,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		357.00000	383,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		646.00000	619,000	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1,646.00000	1,619,000	19.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	19.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		2,646.00000	2,619,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,704.00000	9,731,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	45.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,704.00000	7,731,000	45.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,954.00000	9,981,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,954.00000	7,981,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		10,004.00000	10,031,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		8,004.00000	8,031,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,854.00000	9,881,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	45.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,854.00000	7,881,000	45.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,754.00000	9,781,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	45.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,754.00000	7,781,000	45.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,604.00000	9,631,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	45.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,604.00000	7,631,000	45.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,504.00000	9,531,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	45.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,504.00000	7,531,000	45.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.61	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	15.60	Put		5,504.00000	5,531,000	43.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	38.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,504.00000	3,531,000	38.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	25.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,504.00000	1,531,000	25.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,000	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		505.00000	531,000	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		497.00000	469,000	15.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	0,000	15.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,496.00000	1,469,000	19.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	19.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,496.00000	2,469,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,404.00000	9,431,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	45.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,404.00000	7,431,000	45.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		9,254.00000	9,281,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	45.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		7,254.00000	7,281,000	45.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	43.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		5,254.00000	5,281,000	43.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		4,254.00000	4,281,000	41.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	36.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		3,254.00000	3,281,000	36.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		2,254.00000	2,281,000	31.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		1,254.00000	1,281,000	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		7.00000	4,000	13.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		261.00000	285,000	13.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		746.00000	719,000	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		1,746.00000	1,719,000	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		2,746.00000	2,719,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	43.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,404.00000	5,431,000	43.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,404.00000	4,431,000	41.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	37.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,404.00000	3,431,000	37.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	32.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,404.00000	2,431,000	32.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.41	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,404.00000	1,431,000	24.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	1,000	15.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		406.00000	432,000	15.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		596.00000	569,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,596.00000	1,569,000	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,596.00000	2,569,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,604.00000	5,631,000	43.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	41.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,604.00000	4,631,000	41.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	38.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,604.00000	3,631,000	38.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	33.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,604.00000	2,631,000	33.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,604.00000	1,631,000	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		604.00000	631,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		398.00000	370,000	14.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2.00000	1,000	14.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,396.00000	1,369,000	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,396.00000	2,369,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	17.69	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	15.75	Call		0.00000	0,000	43.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,654.00000	5,681,000	43.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,654.00000	4,681,000	41.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	38.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,654.00000	3,681,000	38.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	33.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,654.00000	2,681,000	33.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,654.00000	1,681,000	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		654.00000	681,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		349.00000	321,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		3.00000	2,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,346.00000	1,319,000	20.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	20.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,346.00000	2,319,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	44.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,854.00000	5,881,000	44.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	42.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,854.00000	4,881,000	42.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	39.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,854.00000	3,881,000	39.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	34.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,854.00000	2,881,000	34.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,854.00000	1,881,000	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	19.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		854.00000	881,000	19.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		164.00000	138,000	11.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		18.00000	19,000	11.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,146.00000	1,119,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,146.00000	2,119,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,904.00000	5,931,000	44.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,904.00000	4,931,000	42.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,904.00000	3,931,000	40.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,904.00000	2,931,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,904.00000	1,931,000	29.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	19.71	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		904.00000	931,000	19.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		123.00000	99,000	11.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		27.00000	30,000	11.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,096.00000	1,069,000	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,096.00000	2,069,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	44.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,754.00000	5,781,000	44.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	42.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,754.00000	4,781,000	42.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,754.00000	3,781,000	39.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	33.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,754.00000	2,781,000	33.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,754.00000	1,781,000	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		754.00000	781,000	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		253.00000	226,000	12.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	7,000	12.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,246.00000	1,219,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,246.00000	2,219,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	44.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,704.00000	5,731,000	44.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	42.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,704.00000	4,731,000	42.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,704.00000	3,731,000	39.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	33.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,704.00000	2,731,000	33.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	27.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,704.00000	1,731,000	27.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		704.00000	731,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		300.00000	273,000	13.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		4.00000	4,000	13.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,296.00000	1,269,000	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,296.00000	2,269,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,804.00000	5,831,000	44.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,804.00000	4,831,000	42.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,804.00000	3,831,000	39.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	34.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,804.00000	2,831,000	34.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,804.00000	1,831,000	28.17	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	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		804.00000	831,000	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		207.00000	180,000	12.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		11.00000	11,000	12.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,196.00000	1,169,000	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,196.00000	2,169,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		6,054.00000	6,081,000	44.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	42.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		5,054.00000	5,081,000	42.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		4,054.00000	4,081,000	40.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		3,054.00000	3,081,000	35.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		2,054.00000	2,081,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		1,054.00000	1,081,000	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		39.00000	28,000	11.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		93.00000	109,000	11.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		946.00000	919,000	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		1,946.00000	1,919,000	18.06	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,954.00000	5,981,000	44.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,954.00000	4,981,000	42.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,954.00000	3,981,000	40.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,954.00000	2,981,000	35.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,954.00000	1,981,000	29.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		954.00000	981,000	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		87.00000	65,000	10.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		41.00000	46,000	10.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,046.00000	1,019,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,046.00000	2,019,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		6,004.00000	6,031,000	44.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	42.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		5,004.00000	5,031,000	42.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		4,004.00000	4,031,000	40.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		3,004.00000	3,031,000	35.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		1,004.00000	1,031,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		57.00000	44,000	11.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		61.00000	75,000	11.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		996.00000	969,000	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		1,996.00000	1,969,000	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		6,104.00000	6,131,000	44.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	42.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		5,104.00000	5,131,000	42.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		4,104.00000	4,131,000	40.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		3,104.00000	3,131,000	35.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		2,104.00000	2,131,000	30.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	21.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		1,104.00000	1,131,000	21.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		25.00000	18,000	12.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		129.00000	149,000	12.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		896.00000	869,000	19.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		1,896.00000	1,869,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		6,154.00000	6,181,000	44.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		5,154.00000	5,181,000	42.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		4,154.00000	4,181,000	40.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		3,154.00000	3,181,000	36.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		2,154.00000	2,181,000	30.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	22.06	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		1,154.00000	1,181,000	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		16.00000	11,000	12.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		170.00000	192,000	12.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		846.00000	819,000	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		1,846.00000	1,819,000	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		2,004.00000	2,031,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		9,054.00000	9,081,000	45.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	45.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		7,054.00000	7,081,000	45.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		2,946.00000	2,919,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		9,204.00000	9,231,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	45.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		7,204.00000	7,231,000	45.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	43.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		5,204.00000	5,231,000	43.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		3,204.00000	3,231,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		1,204.00000	1,231,000	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		11.00000	7,000	13.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		215.00000	238,000	13.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		796.00000	769,000	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		1,796.00000	1,769,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		2,796.00000	2,769,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		9,154.00000	9,181,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	45.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		7,154.00000	7,181,000	45.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		2,846.00000	2,819,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		9,004.00000	9,031,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	45.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		7,004.00000	7,031,000	45.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		2,996.00000	2,969,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		9,104.00000	9,131,000	45.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	45.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		7,104.00000	7,131,000	45.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		2,896.00000	2,869,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.24200	10.26980		13.35	1,607,994.00	157	14,182.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		25.00000	24,000	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,855.00000	1,882,000	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		31.00000	30,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,661.00000	1,688,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		28.00000	27,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,758.00000	1,785,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,030.00000	9,058,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	29.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,030.00000	7,058,000	29.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,030.00000	5,058,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		4.00000	4,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,034.00000	3,062,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		64.00000	62,000	17.01	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,094.00000	1,120,000	17.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		267.00000	257,000	13.52	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		297.00000	315,000	13.52	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		987.00000	960,000	12.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	18,000	12.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,972.00000	1,945,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	3,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,970.00000	2,942,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,330.00000	9,358,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	30.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,330.00000	7,358,000	30.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,330.00000	5,358,000	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		2.00000	2,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,332.00000	3,360,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		44.00000	43,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,374.00000	1,401,000	18.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		171.00000	165,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		501.00000	523,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		721.00000	697,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		51.00000	55,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,674.00000	1,646,000	15.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	4,000	15.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,670.00000	2,643,000	20.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	20.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,430.00000	9,458,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	30.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,430.00000	7,458,000	30.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,430.00000	5,458,000	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,432.00000	3,460,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		39.00000	38,000	18.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,469.00000	1,496,000	18.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		148.00000	143,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		578.00000	601,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		640.00000	618,000	12.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		70.00000	76,000	12.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,575.00000	1,547,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	5,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,570.00000	2,543,000	19.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,080.00000	9,108,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	29.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,080.00000	7,108,000	29.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,080.00000	5,108,000	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		4.00000	4,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,084.00000	3,112,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		60.00000	58,000	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,140.00000	1,166,000	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		248.00000	239,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		328.00000	347,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		941.00000	914,000	12.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		21.00000	22,000	12.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,922.00000	1,895,000	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	3,000	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,920.00000	2,892,000	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,130.00000	9,158,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	29.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,130.00000	7,158,000	29.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	24.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,130.00000	5,158,000	24.96	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		3.00000	3,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,133.00000	3,161,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		56.00000	55,000	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,186.00000	1,213,000	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		230.00000	222,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		360.00000	380,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		895.00000	869,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		25.00000	27,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,873.00000	1,845,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	3,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,870.00000	2,842,000	20.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	20.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,280.00000	9,308,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,280.00000	7,308,000	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,280.00000	5,308,000	25.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		3.00000	3,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,283.00000	3,311,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		47.00000	45,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,327.00000	1,353,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		184.00000	178,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		464.00000	486,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		764.00000	738,000	12.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		44.00000	46,000	12.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,724.00000	1,696,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	4,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,720.00000	2,692,000	20.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	20.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,180.00000	9,208,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,180.00000	7,208,000	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,180.00000	5,208,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		3.00000	3,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,183.00000	3,211,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		53.00000	51,000	17.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,233.00000	1,259,000	17.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		214.00000	206,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		394.00000	414,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		851.00000	824,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		31.00000	32,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,823.00000	1,795,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	3,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,820.00000	2,792,000	20.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	20.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,230.00000	9,258,000	32.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	30.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,230.00000	7,258,000	30.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	25.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,230.00000	5,258,000	25.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		3.00000	3,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,233.00000	3,261,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		50.00000	48,000	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,280.00000	1,306,000	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		199.00000	191,000	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		429.00000	449,000	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		807.00000	781,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		37.00000	39,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,773.00000	1,746,000	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	4,000	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,770.00000	2,742,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,580.00000	9,608,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,580.00000	7,608,000	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,580.00000	5,608,000	25.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,582.00000	3,610,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		33.00000	32,000	18.93	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	11.85	Put		1,613.00000	1,640,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		119.00000	115,000	15.44	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		699.00000	723,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		528.00000	508,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		108.00000	116,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,426.00000	1,399,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	7,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,421.00000	2,393,000	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,530.00000	9,558,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,530.00000	7,558,000	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,530.00000	5,558,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		2.00000	2,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,532.00000	3,560,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		35.00000	34,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,565.00000	1,592,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		128.00000	123,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		658.00000	681,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		564.00000	543,000	12.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		94.00000	101,000	12.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,476.00000	1,448,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	6,000	14.68	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	14/06/2010	Foreign Exchange Future	7.80	Call		2,471.00000	2,443,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,630.00000	9,658,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,630.00000	7,658,000	31.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,630.00000	5,658,000	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,632.00000	3,660,000	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		111.00000	107,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		741.00000	765,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		493.00000	474,000	12.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		123.00000	132,000	12.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,377.00000	1,349,000	14.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	7,000	14.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,371.00000	2,343,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,680.00000	9,708,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,680.00000	7,708,000	31.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,680.00000	5,708,000	26.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	22.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,681.00000	3,709,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		29.00000	29,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,709.00000	1,737,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		103.00000	100,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		783.00000	808,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		459.00000	441,000	13.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		139.00000	149,000	13.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,327.00000	1,300,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	8,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,321.00000	2,293,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,480.00000	9,508,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,480.00000	7,508,000	30.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,480.00000	5,508,000	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	2,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,482.00000	3,510,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		37.00000	36,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,517.00000	1,544,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		138.00000	133,000	15.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		618.00000	641,000	15.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		602.00000	580,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		82.00000	88,000	12.84	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	14/06/2010	Foreign Exchange Future	8.75	Call		1,525.00000	1,497,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	5,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,521.00000	2,493,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,730.00000	9,758,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,730.00000	7,758,000	31.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,730.00000	5,758,000	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,731.00000	3,759,000	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		96.00000	93,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		826.00000	851,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		427.00000	410,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		157.00000	168,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,278.00000	1,251,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	9,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,271.00000	2,243,000	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,880.00000	9,908,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,880.00000	7,908,000	31.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	26.60	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	16.15	Put		5,880.00000	5,908,000	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,881.00000	3,909,000	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		24.00000	23,000	19.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,904.00000	1,931,000	19.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		78.00000	76,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		958.00000	984,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		339.00000	326,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		219.00000	234,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,131.00000	1,104,000	12.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	12,000	12.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,122.00000	2,094,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	2,000	17.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.41330	10.44060		14.52	0.00	0	658.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		159.00000	155,000	18.28	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,383.00000	1,407,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.58360	10.61040		15.19	211,672.00	20	180.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,591.00000	9,617,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		6.00000	6,000	24.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,596.00000	7,622,000	24.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		38.00000	36,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,628.00000	5,652,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		87.00000	83,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,677.00000	3,699,000	23.33	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		218.00000	211,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,808.00000	1,827,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		385.00000	372,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		975.00000	988,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		762.00000	741,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		352.00000	357,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,484.00000	1,457,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		74.00000	73,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,428.00000	2,400,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		18.00000	16,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		236.00000	228,000	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,676.00000	1,694,000	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,641.00000	9,667,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		6.00000	5,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,646.00000	7,671,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		37.00000	35,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,677.00000	5,701,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		85.00000	82,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,725.00000	3,748,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		213.00000	206,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,853.00000	1,872,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		374.00000	361,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,014.00000	1,027,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		736.00000	714,000	14.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		376.00000	380,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,440.00000	1,413,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		80.00000	79,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,378.00000	2,351,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	17,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,341.00000	10,367,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		3.00000	3,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,343.00000	8,369,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		24.00000	22,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,364.00000	6,388,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		64.00000	61,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,404.00000	4,427,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		150.00000	145,000	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,490.00000	2,511,000	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		249.00000	240,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,589.00000	1,606,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		452.00000	437,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		792.00000	803,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		909.00000	885,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		249.00000	251,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,708.00000	1,681,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		48.00000	47,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,241.00000	10,267,000	24.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		3.00000	3,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,243.00000	8,269,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		26.00000	25,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,266.00000	6,291,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		67.00000	64,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,307.00000	4,330,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		158.00000	153,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,398.00000	2,419,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		263.00000	254,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,503.00000	1,520,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		483.00000	467,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		723.00000	733,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		973.00000	948,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		213.00000	214,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,800.00000	1,773,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		40.00000	39,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,391.00000	9,417,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		8.00000	7,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,398.00000	7,423,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		41.00000	39,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,431.00000	5,455,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		94.00000	90,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,484.00000	3,506,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		242.00000	234,000	18.71	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	13/12/2010	Foreign Exchange Future	12.00	Put		1,632.00000	1,650,000	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		438.00000	423,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		828.00000	839,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		878.00000	854,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		268.00000	270,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,662.00000	1,635,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		52.00000	51,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,625.00000	2,598,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		15.00000	14,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,491.00000	9,517,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		7.00000	7,000	24.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,497.00000	7,523,000	24.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		39.00000	38,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,529.00000	5,554,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		90.00000	87,000	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,580.00000	3,603,000	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		230.00000	222,000	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,720.00000	1,738,000	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		410.00000	397,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		900.00000	913,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		818.00000	796,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		308.00000	312,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,572.00000	1,545,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		62.00000	61,000	13.93	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	8.10	Call		2,526.00000	2,499,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	15,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,791.00000	9,817,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		5.00000	5,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,795.00000	7,821,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		35.00000	33,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,825.00000	5,849,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		80.00000	77,000	23.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,870.00000	3,893,000	23.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		198.00000	191,000	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,988.00000	2,007,000	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		341.00000	329,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,131.00000	1,145,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		660.00000	640,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		450.00000	456,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,312.00000	1,285,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		102.00000	101,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,231.00000	2,203,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		21.00000	19,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,941.00000	9,967,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		4.00000	4,000	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,944.00000	7,970,000	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		33.00000	32,000	26.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,973.00000	5,998,000	26.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		76.00000	73,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,016.00000	4,039,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		184.00000	178,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,124.00000	2,144,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		312.00000	301,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,252.00000	1,267,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		591.00000	573,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		531.00000	539,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,189.00000	1,162,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		129.00000	128,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,084.00000	2,056,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		24.00000	22,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,241.00000	9,267,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		9.00000	9,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,249.00000	7,275,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		44.00000	41,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,284.00000	5,307,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		100.00000	96,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,340.00000	3,362,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,773.00000	2,746,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	12,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,291.00000	9,317,000	24.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		9.00000	8,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,299.00000	7,324,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		43.00000	41,000	25.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,333.00000	5,357,000	25.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		98.00000	94,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,388.00000	3,410,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		256.00000	247,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,546.00000	1,563,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		467.00000	452,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		757.00000	768,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		940.00000	916,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		230.00000	232,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,754.00000	1,726,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		44.00000	42,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,724.00000	2,697,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		14.00000	13,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,341.00000	9,367,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		8.00000	8,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,348.00000	7,374,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		42.00000	40,000	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,382.00000	5,406,000	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		96.00000	92,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,436.00000	3,458,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,674.00000	2,647,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	13,000	16.88	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			335.02400	335.87600			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			308.87800	309.53400			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			309.00400	309.66200			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.75020	6.72860		10.72	0.00	0	11,792.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,071.00000	8,050,000	55.07	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	55.16	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,071.00000	6,050,000	55.16	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	49.04	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,071.00000	4,050,000	49.04	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	38.75	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,071.00000	2,050,000	38.75	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		929.00000	950,000	25.83	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.83	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		1,929.00000	1,950,000	18.86	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.86	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		2,929.00000	2,950,000	20.27	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.27	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Call		3,929.00000	3,950,000	20.37	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		8,171.00000	8,150,000	55.07	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	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	55.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,171.00000	6,150,000	55.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	49.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,171.00000	4,150,000	49.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	39.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,171.00000	2,150,000	39.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		829.00000	850,000	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,829.00000	1,850,000	19.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,829.00000	2,850,000	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,829.00000	3,850,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,221.00000	8,200,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	55.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,221.00000	6,200,000	55.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	49.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,221.00000	4,200,000	49.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,221.00000	2,200,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		779.00000	800,000	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,779.00000	1,800,000	20.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,779.00000	2,800,000	19.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,779.00000	3,800,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,121.00000	8,100,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	55.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,121.00000	6,100,000	55.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,121.00000	4,100,000	49.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	39.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,121.00000	2,100,000	39.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		879.00000	900,000	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,879.00000	1,900,000	19.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,879.00000	2,900,000	20.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,879.00000	3,900,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,021.00000	8,000,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	55.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,021.00000	6,000,000	55.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	48.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,021.00000	4,000,000	48.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	38.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,021.00000	2,000,000	38.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		979.00000	1,000,000	26.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,979.00000	2,000,000	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,979.00000	3,000,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,979.00000	4,000,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	55.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,721.00000	7,700,000	55.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	54.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,721.00000	5,700,000	54.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	47.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,721.00000	3,700,000	47.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	34.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,721.00000	1,700,000	34.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,279.00000	1,300,000	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,279.00000	2,300,000	19.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	19.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,279.00000	3,300,000	20.37	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	3.45	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,279.00000	4,300,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	55.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,921.00000	7,900,000	55.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	54.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,921.00000	5,900,000	54.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	48.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,921.00000	3,900,000	48.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	37.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,921.00000	1,900,000	37.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,079.00000	1,100,000	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,079.00000	2,100,000	18.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,079.00000	3,100,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,079.00000	4,100,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,971.00000	7,950,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	55.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,971.00000	5,950,000	55.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	48.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,971.00000	3,950,000	48.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	37.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,971.00000	1,950,000	37.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,029.00000	1,050,000	26.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,029.00000	2,050,000	18.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,029.00000	3,050,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,029.00000	4,050,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	55.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,871.00000	7,850,000	55.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	54.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,871.00000	5,850,000	54.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	48.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,871.00000	3,850,000	48.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	36.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,871.00000	1,850,000	36.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,129.00000	1,150,000	25.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,129.00000	2,150,000	18.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,129.00000	3,150,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,129.00000	4,150,000	20.37	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	2.60	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	55.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,821.00000	7,800,000	55.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	54.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,821.00000	5,800,000	54.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	47.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,821.00000	3,800,000	47.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	35.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,821.00000	1,800,000	35.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,179.00000	1,200,000	24.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,179.00000	2,200,000	18.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,179.00000	3,200,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,179.00000	4,200,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	55.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,771.00000	7,750,000	55.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	54.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,771.00000	5,750,000	54.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	47.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,771.00000	3,750,000	47.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	35.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,771.00000	1,750,000	35.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,229.00000	1,250,000	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,229.00000	2,250,000	18.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,229.00000	3,250,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,229.00000	4,250,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	55.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,671.00000	7,650,000	55.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	54.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,671.00000	5,650,000	54.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	47.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,671.00000	3,650,000	47.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	33.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,671.00000	1,650,000	33.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,329.00000	1,350,000	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,329.00000	2,350,000	19.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	19.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,329.00000	3,350,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,329.00000	4,350,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		629.00000	650,000	21.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	21.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		729.00000	750,000	22.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		679.00000	700,000	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		3.00000	2,000	13.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		224.00000	202,000	13.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		9.00000	10,000	12.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		130.00000	110,000	12.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		32.00000	37,000	10.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		53.00000	37,000	10.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		182.00000	202,000	13.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		3.00000	2,000	13.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		279.00000	301,000	15.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	1,000	15.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		379.00000	400,000	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		479.00000	500,000	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		579.00000	600,000	20.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		529.00000	550,000	19.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		0.00000	0,000	15.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		371.00000	350,000	15.58	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		1.00000	1,000	14.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		272.00000	251,000	14.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		5.00000	5,000	12.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		176.00000	155,000	12.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		18.00000	20,000	11.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		89.00000	70,000	11.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		55.00000	70,000	11.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		26.00000	20,000	11.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		136.00000	155,000	13.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		7.00000	5,000	13.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		230.00000	251,000	14.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		1.00000	1,000	14.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		329.00000	350,000	16.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	16.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		429.00000	450,000	17.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	17.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		93.00000	110,000	12.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		14.00000	10,000	12.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,371.00000	8,350,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	55.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,371.00000	6,350,000	55.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	49.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,371.00000	4,350,000	49.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	40.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,371.00000	2,350,000	40.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,629.00000	1,650,000	21.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,629.00000	2,650,000	19.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,629.00000	3,650,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,321.00000	8,300,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	55.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,321.00000	6,300,000	55.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	49.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,321.00000	4,300,000	49.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	40.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,321.00000	2,300,000	40.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		1.00000	1,000	14.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		322.00000	301,000	14.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,679.00000	1,700,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,679.00000	2,700,000	19.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,679.00000	3,700,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,271.00000	8,250,000	55.07	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	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	55.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,271.00000	6,250,000	55.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	49.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,271.00000	4,250,000	49.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	39.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,271.00000	2,250,000	39.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,729.00000	1,750,000	20.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,729.00000	2,750,000	19.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,729.00000	3,750,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,421.00000	8,400,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	55.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,421.00000	6,400,000	55.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	50.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,421.00000	4,400,000	50.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	40.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,421.00000	2,400,000	40.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		0.00000	0,000	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		421.00000	400,000	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,579.00000	1,600,000	21.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,579.00000	2,600,000	19.60	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	4.15	Put		0.00000	0,000	19.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,579.00000	3,600,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,521.00000	8,500,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	55.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,521.00000	6,500,000	55.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	50.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,521.00000	4,500,000	50.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	41.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,521.00000	2,500,000	41.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		521.00000	500,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,479.00000	1,500,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,479.00000	2,500,000	19.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,479.00000	3,500,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.79880	6.77700		13.84	1,019,820.00	150	626.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,823.00000	7,801,000	41.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,823.00000	5,801,000	34.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	27.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,823.00000	3,801,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		5.00000	4,000	20.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,828.00000	1,805,000	20.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		296.00000	312,000	14.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		119.00000	113,000	14.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,180.00000	1,202,000	17.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		3.00000	3,000	17.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,177.00000	2,199,000	22.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,177.00000	3,199,000	22.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	22.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,177.00000	4,199,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	41.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,773.00000	7,751,000	41.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	34.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,773.00000	5,751,000	34.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	27.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,773.00000	3,751,000	27.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		6.00000	4,000	20.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,779.00000	1,755,000	20.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		330.00000	346,000	14.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		103.00000	97,000	14.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,230.00000	1,252,000	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		3.00000	3,000	17.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,227.00000	2,249,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,227.00000	3,249,000	22.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,227.00000	4,249,000	32.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,723.00000	7,701,000	41.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,723.00000	5,701,000	34.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	27.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,723.00000	3,701,000	27.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		6.00000	4,000	20.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,729.00000	1,705,000	20.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		365.00000	382,000	14.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		88.00000	83,000	14.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,280.00000	1,301,000	18.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		3.00000	2,000	18.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,277.00000	2,299,000	22.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,277.00000	3,299,000	23.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,277.00000	4,299,000	32.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		233.00000	249,000	14.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		156.00000	150,000	14.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,073.00000	8,051,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	35.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,073.00000	6,051,000	35.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	28.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,073.00000	4,051,000	28.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		4.00000	2,000	21.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,077.00000	2,053,000	21.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		164.00000	172,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		237.00000	223,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		935.00000	956,000	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		8.00000	7,000	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,927.00000	1,949,000	23.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	23.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,927.00000	2,949,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,927.00000	3,949,000	32.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	32.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	42.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,973.00000	7,951,000	42.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	35.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,973.00000	5,951,000	35.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	28.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,973.00000	3,951,000	28.01	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		4.00000	3,000	21.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,977.00000	1,954,000	21.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		205.00000	220,000	13.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		178.00000	171,000	13.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,032.00000	1,054,000	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		5.00000	5,000	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,027.00000	2,049,000	23.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	23.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,027.00000	3,049,000	20.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	20.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,027.00000	4,049,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,123.00000	8,101,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	36.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,123.00000	6,101,000	36.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	28.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,123.00000	4,101,000	28.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		3.00000	2,000	21.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,126.00000	2,103,000	21.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		147.00000	154,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		270.00000	255,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		887.00000	907,000	15.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		10.00000	8,000	15.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,878.00000	1,899,000	22.77	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,877.00000	2,899,000	20.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,877.00000	3,899,000	31.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	31.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,023.00000	8,001,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	35.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,023.00000	6,001,000	35.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,023.00000	4,001,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		4.00000	3,000	21.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,027.00000	2,004,000	21.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		184.00000	193,000	13.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		207.00000	194,000	13.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		983.00000	1,004,000	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		6.00000	5,000	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,977.00000	1,999,000	23.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	23.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,977.00000	2,999,000	19.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	19.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,977.00000	3,999,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	41.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,873.00000	7,851,000	41.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,873.00000	5,851,000	35.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,873.00000	3,851,000	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		5.00000	3,000	20.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,878.00000	1,854,000	20.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		264.00000	279,000	14.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		137.00000	130,000	14.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,131.00000	1,152,000	17.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		4.00000	3,000	17.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,127.00000	2,149,000	22.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	22.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,127.00000	3,149,000	21.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,127.00000	4,149,000	32.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,373.00000	8,351,000	42.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,373.00000	6,351,000	36.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,373.00000	4,351,000	29.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		2.00000	2,000	22.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,375.00000	2,353,000	22.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		84.00000	85,000	15.14	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	7.15	Put		457.00000	436,000	15.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		654.00000	673,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		27.00000	24,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,628.00000	1,650,000	20.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	1,000	20.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,627.00000	2,649,000	21.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	21.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,627.00000	3,649,000	28.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	28.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,323.00000	8,301,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	36.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,323.00000	6,301,000	36.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	29.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,323.00000	4,301,000	29.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		2.00000	2,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,325.00000	2,303,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		94.00000	96,000	14.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		417.00000	397,000	14.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		699.00000	719,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		22.00000	20,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,678.00000	1,700,000	21.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	1,000	21.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,677.00000	2,699,000	20.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	20.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,677.00000	3,699,000	28.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	28.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,223.00000	8,201,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	36.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,223.00000	6,201,000	36.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	28.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,223.00000	4,201,000	28.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		3.00000	2,000	21.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,226.00000	2,203,000	21.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		117.00000	122,000	14.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		340.00000	323,000	14.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		792.00000	812,000	15.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		15.00000	13,000	15.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,778.00000	1,799,000	22.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		1.00000	0,000	22.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,777.00000	2,799,000	20.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	20.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,777.00000	3,799,000	30.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	30.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,173.00000	8,151,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	36.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,173.00000	6,151,000	36.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	28.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,173.00000	4,151,000	28.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		3.00000	2,000	21.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,176.00000	2,153,000	21.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		131.00000	137,000	14.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		304.00000	288,000	14.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		839.00000	859,000	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		12.00000	10,000	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,828.00000	1,849,000	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,827.00000	2,849,000	20.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,827.00000	3,849,000	30.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	30.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,423.00000	8,401,000	42.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,423.00000	6,401,000	37.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	29.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,423.00000	4,401,000	29.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		2.00000	1,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,425.00000	2,402,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		75.00000	76,000	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		498.00000	477,000	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		609.00000	628,000	15.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		32.00000	29,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,578.00000	1,600,000	20.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		1.00000	1,000	20.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,577.00000	2,599,000	21.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	21.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,577.00000	3,599,000	27.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	27.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,273.00000	8,251,000	42.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	36.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,273.00000	6,251,000	36.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	29.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,273.00000	4,251,000	29.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		3.00000	2,000	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,276.00000	2,253,000	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		105.00000	108,000	14.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		378.00000	359,000	14.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		745.00000	765,000	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		18.00000	16,000	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,728.00000	1,750,000	21.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	1,000	21.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,727.00000	2,749,000	20.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	20.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,727.00000	3,749,000	29.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	29.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	42.25	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	15.25	Put		8,473.00000	8,451,000	42.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,473.00000	6,451,000	37.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,473.00000	4,451,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		2.00000	1,000	22.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,475.00000	2,452,000	22.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		67.00000	67,000	15.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		540.00000	518,000	15.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		566.00000	585,000	15.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		39.00000	36,000	15.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,528.00000	1,550,000	20.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	20.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,527.00000	2,549,000	21.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,527.00000	3,549,000	26.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	26.87	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.84070	6.81850		15.00	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		259.00000	268,000	15.23	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		347.00000	334,000	15.23	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.31250	7.26180		13.12	0.00	0	1,370.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		181.00000	203,000	13.12	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		219.00000	191,000	13.12	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		162.00000	182,000	13.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.35	Put		250.00000	220,000	13.28	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Call		202.00000	231,000	13.24	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		190.00000	169,000	13.24	0.00	0	0.00
CRD1	On 06/05/2010	Index Future			135.36000	135.54200			0.00	0	2.00
GOVI	On 06/05/2010	GOVI			310.35100	311.03300		6.80	0.00	0	324.00
GOVI	On 06/05/2010	GOVI	309.80	Call		40,392.00000	36,372,000	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		28,062.00000	30,862,000	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			316.02400	316.71900		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		58,869.00000	54,998,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		47,679.00000	50,758,000	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			364.49800	364.51000			0.00	0	433.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.04500	7.04500			0.00	0	2,500.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.01200	7.01600			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.99700	7.00200			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.98400	6.98700			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.97100	6.97100			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.97100	6.97100			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.07000	6.98500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.10400	7.10000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.29100	7.28700			0.00	0	5,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.55400	7.55000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.89900	7.89600			0.00	0	2,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.19200	8.19200			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300.51100	301.03900			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.46100	7.41100		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		238.00000	200,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		124.00000	150,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		447.00000	407,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		269.00000	293,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		202.00000	167,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		152.00000	181,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.29900	8.24800		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,600.00000	1,421,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		387.00000	455,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.36100	8.30700		4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.75	Call		2,636.00000	2,454,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		610.00000	677,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,861.00000	1,709,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		973.00000	1,070,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,516.00000	3,311,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		366.00000	410,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,500.00000	1,629,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,236.00000	1,116,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.39900	8.34100		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,345.00000	2,199,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,646.00000	1,755,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,467.00000	2,317,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,549.00000	1,655,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,227.00000	2,085,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,747.00000	1,861,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.10800	9.07800		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,372.00000	1,239,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		2,098.00000	2,242,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.15700	9.12600		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,472.00000	3,302,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,348.00000	2,460,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,451.00000	1,353,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,966.00000	5,151,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,473.00000	6,246,000	10.47	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	05/08/2010	Bond Future	9.75	Put		984.00000	1,040,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,191.00000	7,946,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		616.00000	654,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.19100	9.15900		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,514.00000	4,348,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,697.00000	3,819,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,746.00000	4,576,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,484.00000	3,602,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,915.00000	3,756,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,546.00000	3,675,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.31800	8.26700		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,214.00000	1,076,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		330.00000	386,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.37600	8.32100		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,749.00000	2,587,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		320.00000	357,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.40100	8.34200		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,644.00000	1,528,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,100.00000	1,188,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,741.00000	1,621,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,026.00000	1,109,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,550.00000	1,438,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,178.00000	1,269,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.80500	8.78500		6.50	0.00	0	1,710.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/05/2010	Bond Future	9.00	Call		1,639.00000	1,561,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		522.00000	548,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.86400	8.84300		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,842.00000	2,763,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		799.00000	826,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.90600	8.88400		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,214.00000	3,140,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,424.00000	1,459,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,364.00000	3,289,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,332.00000	1,366,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,067.00000	2,995,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,519.00000	1,556,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.85400	8.82400		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,636.00000	1,517,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		629.00000	683,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,895.00000	3,733,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		103.00000	113,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,255.00000	2,381,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		366.00000	319,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.91200	8.88000		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,008.00000	2,881,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		956.00000	1,009,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.94900	8.91600		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,524.00000	3,407,000	8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.25	Put		1,709.00000	1,774,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,688.00000	3,567,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,606.00000	1,666,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,365.00000	3,251,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,819.00000	1,887,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.36100	8.30900		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,473.00000	1,340,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		131.00000	157,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.43700	8.38100		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,046.00000	1,919,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		283.00000	317,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.46900	8.40800		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,421.00000	1,332,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,173.00000	1,248,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,493.00000	1,401,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,110.00000	1,183,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,352.00000	1,265,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,239.00000	1,316,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.03600	8.98500		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,033.00000	1,814,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		484.00000	566,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.09600	9.04400		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,465.00000	3,248,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		874.00000	958,000	8.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			9.13500	9.08000		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,150.00000	2,968,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,190.00000	2,320,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,304.00000	3,118,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,064.00000	2,190,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,999.00000	2,823,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,320.00000	2,456,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.07100	9.02000		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,981.00000	1,762,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		587.00000	680,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.12500	9.07300		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,468.00000	3,244,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		946.00000	1,035,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.16400	9.11000		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,176.00000	2,994,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,351.00000	2,488,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,334.00000	3,146,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,217.00000	2,348,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,749.00000	2,572,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,217.00000	2,360,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.03800	9.00800		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		230.00000	195,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,317.00000	4,512,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.07400	9.04300		13.50	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	05/08/2010	Bond Future	8.75	Call		1,423.00000	1,331,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,719.00000	3,863,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.09900	9.06700		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,067.00000	2,941,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,579.00000	3,695,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,244.00000	3,114,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,373.00000	3,486,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,896.00000	2,774,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,794.00000	3,914,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			306.55600	307.22300			0.00	0	100.00

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**Total for Derivatives :** **207,376,665.10**      **26,391**      **926,300.00**

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**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.44000	7.39000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.25000	8.20000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.07000	9.04000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.27000	8.22000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.76500	8.74000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.82000	8.77500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			8.30000	8.25000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.99000	8.94500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.03000	8.97500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.01000	8.98500			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>207,376,665.10</b>	<b>26,391</b>	<b>926,300.00</b>