



# Daily MTM Report

Daily summary for: 05/03/2010

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			7.46700	7.46080		14.44	44,682,528.00	5,984	230,378.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,039.00000	9,033,000	59.06	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	54.23	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,039.00000	7,033,000	54.23	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,789.00000	8,783,000	59.06	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	52.96	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,789.00000	6,783,000	52.96	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		0.00000	0,000	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		789.00000	783,000	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		226.00000	229,000	15.69	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		15.00000	12,000	15.69	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,211.00000	1,217,000	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,211.00000	2,217,000	28.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,211.00000	3,217,000	16.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,539.00000	8,533,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		462.00000	468,000	17.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		1.00000	1,000	17.24	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,461.00000	1,467,000	25.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,461.00000	2,467,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,461.00000	3,467,000	16.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,589.00000	8,583,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	51.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,589.00000	6,583,000	51.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,411.00000	3,417,000	16.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,689.00000	8,683,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,689.00000	4,683,000	46.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		317.00000	322,000	16.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		6.00000	5,000	16.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,311.00000	1,317,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,311.00000	3,317,000	16.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,989.00000	8,983,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	53.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,989.00000	6,983,000	53.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,189.00000	9,183,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	54.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,189.00000	7,183,000	54.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,189.00000	1,183,000	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,811.00000	1,817,000	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,811.00000	2,817,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,139.00000	9,133,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,139.00000	7,133,000	54.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,089.00000	9,083,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	54.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,089.00000	7,083,000	54.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,889.00000	8,883,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	53.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,889.00000	6,883,000	53.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,939.00000	8,933,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	53.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,939.00000	6,933,000	53.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,839.00000	8,833,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	53.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,839.00000	6,833,000	53.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,161.00000	1,167,000	22.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,161.00000	2,167,000	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,161.00000	3,167,000	16.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,739.00000	8,733,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	52.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,739.00000	6,733,000	52.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,639.00000	8,633,000	59.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	52.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,639.00000	6,633,000	52.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,139.00000	5,133,000	47.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,361.00000	3,367,000	16.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		1.00000	0,000	21.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		740.00000	733,000	21.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		271.00000	275,000	16.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		10.00000	8,000	16.00	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,261.00000	1,267,000	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,261.00000	2,267,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,261.00000	3,267,000	16.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		889.00000	883,000	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		145.00000	146,000	15.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		34.00000	29,000	15.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,111.00000	1,117,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,111.00000	2,117,000	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,111.00000	3,117,000	16.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		861.00000	867,000	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,861.00000	1,867,000	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,861.00000	2,867,000	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		80.00000	80,000	14.44	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		69.00000	63,000	14.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,011.00000	1,017,000	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,011.00000	2,017,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,011.00000	3,017,000	16.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	16.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		939.00000	933,000	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		110.00000	111,000	14.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		49.00000	44,000	14.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,061.00000	2,067,000	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,061.00000	3,067,000	16.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		961.00000	967,000	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	20.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,961.00000	1,967,000	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,961.00000	2,967,000	17.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,589.00000	5,583,000	48.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		911.00000	917,000	20.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	20.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,911.00000	1,917,000	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,911.00000	2,917,000	17.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,739.00000	4,733,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	26.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,239.00000	1,233,000	26.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		16.00000	15,000	16.90	0.00	0	747.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		255.00000	248,000	16.90	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		761.00000	767,000	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,761.00000	1,767,000	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,761.00000	2,767,000	20.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		11.00000	10,000	17.39	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		300.00000	293,000	17.39	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		711.00000	717,000	18.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	18.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,711.00000	1,717,000	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,711.00000	2,717,000	20.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,589.00000	1,583,000	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		413.00000	419,000	16.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		2.00000	2,000	16.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,411.00000	1,417,000	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,411.00000	2,417,000	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		6.00000	5,000	18.37	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		395.00000	388,000	18.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		611.00000	617,000	18.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	18.18	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,611.00000	1,617,000	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,611.00000	2,617,000	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,439.00000	1,433,000	28.69	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	6.90	Call		561.00000	567,000	17.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	17.87	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,561.00000	1,567,000	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		512.00000	517,000	17.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		1.00000	0,000	17.55	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,511.00000	1,517,000	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,511.00000	2,517,000	23.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,639.00000	5,633,000	48.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,639.00000	4,633,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		365.00000	370,000	16.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		4.00000	3,000	16.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,361.00000	1,367,000	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,361.00000	2,367,000	25.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,539.00000	4,533,000	45.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		184.00000	186,000	15.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		23.00000	19,000	15.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	58.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,939.00000	7,933,000	58.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,061.00000	1,067,000	21.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,561.00000	2,567,000	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,061.00000	4,067,000	17.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	17.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,189.00000	8,183,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,189.00000	5,183,000	47.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		811.00000	817,000	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,311.00000	2,317,000	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,811.00000	3,817,000	17.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		59.00000	58,000	14.93	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		98.00000	91,000	14.93	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.15	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,689.00000	1,683,000	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,789.00000	4,783,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		43.00000	42,000	15.42	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		132.00000	125,000	15.42	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	15/03/2010	Foreign Exchange Future	7.60	Call		31.00000	30,000	15.91	0.00	0	228.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		170.00000	163,000	15.91	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,089.00000	2,083,000	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,989.00000	1,983,000	34.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		23.00000	21,000	16.41	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		212.00000	204,000	16.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		4.00000	3,000	18.86	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		443.00000	436,000	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,989.00000	4,983,000	46.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2.00000	1,000	20.34	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		591.00000	584,000	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,239.00000	5,233,000	47.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	22.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		839.00000	833,000	22.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	46.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,889.00000	4,883,000	46.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	35.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,189.00000	2,183,000	35.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3.00000	2,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		492.00000	485,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,939.00000	4,933,000	46.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2.00000	2,000	19.85	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		541.00000	535,000	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	21.32	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		690.00000	684,000	21.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,039.00000	5,033,000	46.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	37.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,639.00000	2,633,000	37.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	36.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,539.00000	2,533,000	36.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	36.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,439.00000	2,433,000	36.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		640.00000	634,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,439.00000	5,433,000	47.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	38.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,739.00000	2,733,000	38.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	24.76	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,039.00000	1,033,000	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,389.00000	5,383,000	47.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		989.00000	983,000	24.27	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	12.95	Call		0.00000	0,000	47.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,489.00000	5,483,000	47.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,089.00000	1,083,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,539.00000	5,533,000	47.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	39.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,939.00000	2,933,000	39.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	38.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,839.00000	2,833,000	38.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	25.75	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,139.00000	1,133,000	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,689.00000	5,683,000	48.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,289.00000	1,283,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,189.00000	6,183,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,539.00000	1,533,000	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,789.00000	5,783,000	48.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,089.00000	3,083,000	39.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	28.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,389.00000	1,383,000	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	49.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,139.00000	6,133,000	49.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	48.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,889.00000	5,883,000	48.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,189.00000	3,183,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,489.00000	1,483,000	29.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	48.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,739.00000	5,733,000	48.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	39.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,039.00000	3,033,000	39.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,339.00000	1,333,000	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	49.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,039.00000	6,033,000	49.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,839.00000	1,833,000	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,939.00000	1,933,000	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	50.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,339.00000	6,333,000	50.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,139.00000	2,133,000	34.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	51.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,539.00000	6,533,000	51.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,439.00000	4,433,000	45.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,339.00000	2,333,000	35.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	52.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,689.00000	6,683,000	52.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	45.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,589.00000	4,583,000	45.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,489.00000	4,483,000	45.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,439.00000	6,433,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,339.00000	4,333,000	45.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	45.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,239.00000	4,233,000	45.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	35.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,239.00000	2,233,000	35.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	51.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,489.00000	6,483,000	51.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	45.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,389.00000	4,383,000	45.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	45.17	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	11.75	Put		4,289.00000	4,283,000	45.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	44.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,189.00000	4,183,000	44.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	44.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,089.00000	4,083,000	44.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	48.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,839.00000	5,833,000	48.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	40.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,139.00000	3,133,000	40.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,639.00000	1,633,000	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	48.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,939.00000	5,933,000	48.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	41.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,439.00000	3,433,000	41.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,339.00000	3,333,000	41.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	40.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,239.00000	3,233,000	40.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,739.00000	1,733,000	31.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	48.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,989.00000	5,983,000	48.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,289.00000	3,283,000	40.87	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,789.00000	1,783,000	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,089.00000	6,083,000	49.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	44.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,989.00000	3,983,000	44.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	44.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,889.00000	3,883,000	44.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	43.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,789.00000	3,783,000	43.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,689.00000	3,683,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.44	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,589.00000	3,583,000	42.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,489.00000	3,483,000	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	41.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,389.00000	3,383,000	41.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,889.00000	1,883,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	50.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,239.00000	6,233,000	50.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	44.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,139.00000	4,133,000	44.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	44.63	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	11.50	Put		4,039.00000	4,033,000	44.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	44.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,939.00000	3,933,000	44.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	43.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,839.00000	3,833,000	43.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,739.00000	3,733,000	43.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,639.00000	3,633,000	42.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	34.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,039.00000	2,033,000	34.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	46.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,089.00000	5,083,000	46.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	39.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,989.00000	2,983,000	39.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,889.00000	2,883,000	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	38.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,789.00000	2,783,000	38.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	37.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,689.00000	2,683,000	37.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	37.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,589.00000	2,583,000	37.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,489.00000	2,483,000	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	9.75	Call		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,289.00000	2,283,000	35.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	46.38	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,839.00000	4,833,000	46.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	36.19	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,389.00000	2,383,000	36.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	44.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,979.00000	3,973,000	44.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,539.00000	3,533,000	42.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,139.00000	8,133,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,861.00000	3,867,000	17.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,089.00000	8,083,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,911.00000	3,917,000	17.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	17.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,239.00000	8,233,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,761.00000	3,767,000	17.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,339.00000	8,333,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		8.00000	7,000	17.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		347.00000	340,000	17.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		661.00000	667,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	18.49	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,661.00000	1,667,000	27.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,661.00000	2,667,000	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,661.00000	3,667,000	17.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,389.00000	8,383,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	50.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,389.00000	6,383,000	50.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,611.00000	3,617,000	17.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,439.00000	8,433,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,561.00000	3,567,000	16.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,989.00000	7,983,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,011.00000	4,017,000	17.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	17.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,039.00000	8,033,000	59.06	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	3.50	Call		3,961.00000	3,967,000	17.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,289.00000	8,283,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	50.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,289.00000	6,283,000	50.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,711.00000	3,717,000	17.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,489.00000	8,483,000	59.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,511.00000	3,517,000	16.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.59570	7.59030		16.73	31,924,727.10	4,203	55,963.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		80.00000	79,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		890.00000	883,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,560.00000	8,554,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,560.00000	6,554,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,440.00000	3,446,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,610.00000	8,604,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,610.00000	6,604,000	33.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,390.00000	3,396,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,710.00000	8,704,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,010.00000	9,004,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,210.00000	9,204,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,210.00000	7,204,000	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	2,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,212.00000	3,206,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,160.00000	9,154,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,160.00000	7,154,000	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		3.00000	2,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,163.00000	3,156,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,842.00000	1,847,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	1,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,840.00000	2,846,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,110.00000	9,104,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	35.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,110.00000	7,104,000	35.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,910.00000	8,904,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,960.00000	8,954,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,860.00000	8,854,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,860.00000	6,854,000	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		340.00000	340,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		200.00000	194,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,148.00000	1,153,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		8.00000	7,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,141.00000	2,146,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,140.00000	3,146,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,760.00000	8,754,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,760.00000	6,754,000	34.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,246.00000	1,251,000	17.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		6.00000	5,000	17.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,241.00000	2,246,000	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,240.00000	3,246,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,660.00000	8,654,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		462.00000	463,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		122.00000	117,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,345.00000	1,350,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,340.00000	3,346,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,710.00000	6,704,000	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,210.00000	5,204,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		92.00000	91,000	19.80	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		802.00000	795,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		429.00000	430,000	16.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		139.00000	134,000	16.35	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,296.00000	1,301,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		6.00000	5,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,291.00000	2,296,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,290.00000	3,296,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		75.00000	73,000	20.46	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		935.00000	927,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		50.00000	49,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,210.00000	1,203,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,010.00000	7,004,000	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,960.00000	6,954,000	34.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,961.00000	3,955,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,910.00000	6,904,000	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		54.00000	52,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,164.00000	1,156,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		908.00000	912,000	15.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		18.00000	16,000	15.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,892.00000	1,897,000	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,890.00000	2,896,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		70.00000	68,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		980.00000	972,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		314.00000	314,000	16.60	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		224.00000	218,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,091.00000	2,096,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	22.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,090.00000	3,096,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,460.00000	5,454,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,460.00000	4,454,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		2.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,462.00000	3,455,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		65.00000	64,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,025.00000	1,018,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		289.00000	288,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		249.00000	242,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,050.00000	1,054,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		10.00000	8,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,041.00000	2,047,000	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,040.00000	3,046,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,510.00000	5,504,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,510.00000	4,504,000	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,511.00000	3,505,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		61.00000	59,000	21.12	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	8.60	Put		1,071.00000	1,063,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,001.00000	1,006,000	15.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		11.00000	10,000	15.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,992.00000	1,997,000	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	1,000	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,990.00000	2,996,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,560.00000	5,554,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,561.00000	3,555,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		57.00000	56,000	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,117.00000	1,110,000	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		954.00000	958,000	15.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		14.00000	12,000	15.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,942.00000	1,947,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	1,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,940.00000	2,946,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,710.00000	5,704,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,710.00000	4,704,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	1,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,711.00000	3,705,000	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	8.80	Call		47.00000	46,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,257.00000	1,250,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		195.00000	194,000	17.61	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		405.00000	398,000	17.61	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		817.00000	821,000	15.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		27.00000	25,000	15.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,792.00000	1,797,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	1,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,790.00000	2,796,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		181.00000	179,000	17.83	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		441.00000	433,000	17.83	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		773.00000	776,000	15.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		33.00000	30,000	15.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,742.00000	1,748,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,740.00000	2,746,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,810.00000	5,804,000	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1.00000	1,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,811.00000	3,805,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		42.00000	40,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,352.00000	1,344,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		167.00000	166,000	18.05	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		477.00000	470,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		730.00000	733,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		40.00000	37,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,693.00000	1,698,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,690.00000	2,696,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,910.00000	5,904,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1.00000	1,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,911.00000	3,905,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,110.00000	6,104,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,110.00000	5,104,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,111.00000	4,104,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		3.00000	3,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,113.00000	3,107,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,060.00000	6,054,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,060.00000	5,054,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1.00000	1,000	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,061.00000	4,055,000	27.16	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	7.15	Call		532.00000	533,000	16.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		92.00000	87,000	16.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,444.00000	1,449,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,441.00000	2,446,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,010.00000	6,004,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	1,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,011.00000	4,005,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	3,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,013.00000	3,007,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		33.00000	32,000	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,543.00000	1,536,000	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		124.00000	122,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		634.00000	626,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		569.00000	571,000	16.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		79.00000	75,000	16.09	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,494.00000	1,499,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,491.00000	2,496,000	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,860.00000	5,854,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1.00000	1,000	26.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,861.00000	3,855,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		155.00000	154,000	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		515.00000	508,000	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		688.00000	691,000	15.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		48.00000	45,000	15.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,643.00000	1,648,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,640.00000	2,646,000	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,760.00000	5,754,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,760.00000	4,754,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	1,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,761.00000	3,755,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		39.00000	38,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,399.00000	1,392,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		44.00000	43,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,304.00000	1,297,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,410.00000	5,404,000	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,410.00000	4,404,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		37.00000	36,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,447.00000	1,440,000	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	7.00	Call		647.00000	649,000	15.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		57.00000	53,000	15.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,593.00000	1,598,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,610.00000	5,604,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,611.00000	3,605,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		30.00000	28,000	23.75	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,640.00000	1,632,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		496.00000	497,000	16.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		106.00000	101,000	16.22	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,395.00000	1,400,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		5.00000	4,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,391.00000	2,396,000	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,260.00000	4,254,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		28.00000	27,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,688.00000	1,681,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		35.00000	34,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,495.00000	1,488,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		398.00000	399,000	16.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		158.00000	153,000	16.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.56	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	15.50	Put		7,910.00000	7,904,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,410.00000	6,404,000	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,910.00000	4,904,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		2.00000	2,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,412.00000	3,406,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,099.00000	1,103,000	16.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		9.00000	7,000	16.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,590.00000	2,596,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,090.00000	4,096,000	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,160.00000	8,154,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,660.00000	6,654,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,661.00000	3,655,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		99.00000	98,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		759.00000	752,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		862.00000	866,000	15.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		22.00000	20,000	15.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,341.00000	2,346,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	23.69	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	3.75	Call		3,840.00000	3,846,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		27.00000	25,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,737.00000	1,729,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		265.00000	265,000	16.73	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		275.00000	269,000	16.73	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,660.00000	4,654,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.77	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,310.00000	4,304,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		31.00000	30,000	23.54	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,591.00000	1,584,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		25.00000	24,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,785.00000	1,778,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		246.00000	245,000	16.95	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		306.00000	299,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,610.00000	4,604,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		20.00000	19,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,030.00000	2,023,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		22.00000	21,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,932.00000	1,925,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		228.00000	226,000	17.17	0.00	0	10,600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		338.00000	330,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		18.00000	17,000	25.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,078.00000	2,071,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		21.00000	20,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,981.00000	1,974,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		23.00000	22,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,883.00000	1,876,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		211.00000	210,000	17.39	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		371.00000	364,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,960.00000	4,954,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		115.00000	113,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		675.00000	667,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,160.00000	5,154,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	3,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,063.00000	3,057,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		4.00000	4,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,964.00000	2,958,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		4.00000	4,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,864.00000	2,858,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		86.00000	84,000	20.02	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		846.00000	838,000	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,010.00000	5,004,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	4,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,914.00000	2,908,000	26.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		5.00000	5,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,815.00000	2,809,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		107.00000	105,000	19.37	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		717.00000	709,000	19.37	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,860.00000	4,854,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		5.00000	5,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,765.00000	2,759,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		6.00000	6,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,666.00000	2,660,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		8.00000	7,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,568.00000	2,561,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		9.00000	9,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,469.00000	2,463,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		11.00000	10,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,371.00000	2,364,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		13.00000	12,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,273.00000	2,266,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		15.00000	14,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,175.00000	2,168,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		133.00000	132,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		593.00000	586,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.39	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,560.00000	4,554,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		24.00000	23,000	24.63	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		1,834.00000	1,827,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,810.00000	4,804,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		6.00000	6,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,716.00000	2,710,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		7.00000	7,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,617.00000	2,611,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		8.00000	8,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,518.00000	2,512,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		12.00000	11,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,322.00000	2,315,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		14.00000	13,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,224.00000	2,217,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		17.00000	16,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,127.00000	2,120,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		144.00000	142,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		554.00000	546,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		10.00000	9,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,420.00000	2,413,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,110.00000	8,104,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,890.00000	3,896,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,160.00000	6,154,000	32.39	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	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,160.00000	4,154,000	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,210.00000	8,204,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,210.00000	6,204,000	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,210.00000	4,204,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,790.00000	3,796,000	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,360.00000	8,354,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,360.00000	6,354,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,360.00000	4,354,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,640.00000	3,646,000	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,260.00000	8,254,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,260.00000	6,254,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,740.00000	3,746,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,910.00000	9,904,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,310.00000	8,304,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,310.00000	6,304,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,690.00000	3,696,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,410.00000	8,404,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,590.00000	3,596,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,460.00000	8,454,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,460.00000	6,454,000	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		607.00000	609,000	16.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		67.00000	63,000	16.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,544.00000	1,548,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		4.00000	2,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,541.00000	2,546,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,540.00000	3,546,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,010.00000	8,004,000	37.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,990.00000	3,996,000	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,060.00000	8,054,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,940.00000	3,946,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,510.00000	8,504,000	37.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,510.00000	6,504,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,490.00000	3,496,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		369.00000	369,000	16.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		179.00000	173,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.72440	7.72060		17.59	950,101.20	123	7,202.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,129.00000	8,126,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,130.00000	6,127,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		17.00000	17,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,146.00000	4,143,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		68.00000	67,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,197.00000	2,193,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		946.00000	944,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		75.00000	70,000	16.30	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,880.00000	1,882,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		9.00000	8,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,872.00000	2,876,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,871.00000	3,875,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,079.00000	8,076,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,080.00000	6,077,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		19.00000	18,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,098.00000	4,094,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		71.00000	69,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,150.00000	2,145,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		370.00000	366,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		449.00000	442,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		986.00000	985,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		65.00000	61,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,929.00000	1,932,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		8.00000	8,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,922.00000	2,926,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	2,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,921.00000	3,925,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		352.00000	348,000	18.12	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		481.00000	474,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,179.00000	8,176,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,180.00000	6,177,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		16.00000	16,000	29.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,195.00000	4,192,000	29.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		65.00000	64,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,244.00000	2,240,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		335.00000	331,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		514.00000	507,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		906.00000	904,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		85.00000	80,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,831.00000	1,833,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		10.00000	9,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,822.00000	2,826,000	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,821.00000	3,825,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,229.00000	8,226,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,230.00000	6,227,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		15.00000	15,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,244.00000	4,241,000	29.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		63.00000	62,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,292.00000	2,288,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		320.00000	315,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		549.00000	541,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		867.00000	864,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		96.00000	90,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,782.00000	1,784,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		11.00000	10,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,772.00000	2,776,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,771.00000	3,775,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,329.00000	8,326,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,330.00000	6,327,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		14.00000	13,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,343.00000	4,339,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		58.00000	57,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,387.00000	2,383,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		290.00000	286,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		619.00000	612,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		792.00000	789,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		121.00000	115,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,684.00000	1,687,000	18.45	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	13/09/2010	Foreign Exchange Future	6.05	Put		13.00000	13,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,673.00000	2,676,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,671.00000	3,675,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,379.00000	8,376,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,380.00000	6,377,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		13.00000	12,000	29.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,392.00000	4,388,000	29.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		56.00000	55,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,435.00000	2,431,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		276.00000	273,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		655.00000	649,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		756.00000	753,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		135.00000	129,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,636.00000	1,638,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		15.00000	14,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,623.00000	2,626,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,621.00000	3,625,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,429.00000	8,426,000	30.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,430.00000	6,427,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		12.00000	11,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,441.00000	4,437,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		54.00000	53,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,483.00000	2,479,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		264.00000	260,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		693.00000	686,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		721.00000	718,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		150.00000	144,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,588.00000	1,589,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		17.00000	15,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,573.00000	2,577,000	22.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	22.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,571.00000	3,575,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,579.00000	8,576,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,580.00000	6,577,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		10.00000	9,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,589.00000	4,585,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		49.00000	47,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,628.00000	2,623,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		623.00000	619,000	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	13/09/2010	Foreign Exchange Future	7.30	Put		202.00000	195,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,444.00000	1,445,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		23.00000	21,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,424.00000	2,427,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,421.00000	3,425,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,529.00000	8,526,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,530.00000	6,527,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		11.00000	10,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,540.00000	4,536,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		50.00000	49,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,579.00000	2,575,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		240.00000	236,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		769.00000	762,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		655.00000	651,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		184.00000	177,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,491.00000	1,493,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		20.00000	19,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,474.00000	2,477,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,471.00000	3,475,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	27.07	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	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,679.00000	8,676,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,680.00000	6,677,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		9.00000	8,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,688.00000	4,684,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		45.00000	44,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,724.00000	2,720,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		209.00000	206,000	20.08	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		888.00000	882,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		563.00000	559,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		242.00000	235,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,349.00000	1,349,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		28.00000	25,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,325.00000	2,328,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,321.00000	3,325,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		229.00000	225,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		808.00000	801,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,980.00000	7,976,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,980.00000	5,977,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		21.00000	20,000	29.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,000.00000	3,996,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		76.00000	75,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,055.00000	2,051,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		409.00000	404,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		388.00000	380,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,070.00000	1,069,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		49.00000	45,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,027.00000	2,030,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,022.00000	3,025,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,021.00000	4,024,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,029.00000	8,026,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,030.00000	6,027,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		20.00000	19,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,049.00000	4,045,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		73.00000	72,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,102.00000	2,098,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		389.00000	385,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		418.00000	411,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,028.00000	1,027,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		57.00000	53,000	16.14	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,978.00000	1,981,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	7,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,972.00000	2,975,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,971.00000	3,975,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,279.00000	8,276,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,280.00000	6,277,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		15.00000	14,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,294.00000	4,290,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		61.00000	59,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,340.00000	2,335,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		304.00000	300,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		583.00000	576,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		829.00000	826,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		108.00000	102,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,733.00000	1,735,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		12.00000	11,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,723.00000	2,726,000	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,721.00000	3,725,000	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,479.00000	8,476,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,480.00000	6,477,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		11.00000	11,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,490.00000	4,487,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		52.00000	51,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,531.00000	2,527,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		251.00000	248,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		730.00000	724,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		687.00000	684,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		166.00000	160,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,539.00000	1,541,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		18.00000	17,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,523.00000	2,527,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,521.00000	3,525,000	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,629.00000	8,626,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,630.00000	6,627,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		9.00000	9,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,638.00000	4,635,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		47.00000	46,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,676.00000	2,672,000	26.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		219.00000	215,000	19.90	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		848.00000	841,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		592.00000	588,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		221.00000	214,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,396.00000	1,397,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		25.00000	23,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,374.00000	2,378,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	4,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,371.00000	3,375,000	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		100.00000	98,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,679.00000	1,674,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		112.00000	110,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,541.00000	1,536,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,012.00000	1,006,000	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		183.00000	180,000	20.62	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,139.00000	1,134,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		160.00000	158,000	21.15	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		116.00000	114,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,495.00000	1,490,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		125.00000	123,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,404.00000	1,399,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.85270	7.85010		18.12	0.00	0	673.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		6.00000	3,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,106.00000	8,100,000	29.31	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	13/12/2010	Foreign Exchange Future	13.95	Call		21.00000	20,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,121.00000	6,117,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		50.00000	49,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,150.00000	4,146,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		128.00000	127,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,228.00000	2,224,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		466.00000	463,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		566.00000	560,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,025.00000	1,023,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		125.00000	120,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,918.00000	1,919,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		18.00000	16,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,905.00000	2,907,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	4,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,901.00000	3,904,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		300.00000	297,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,000.00000	994,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		6.00000	3,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,156.00000	8,150,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		20.00000	19,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,170.00000	6,166,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		48.00000	48,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,198.00000	4,195,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		125.00000	124,000	24.38	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		2,275.00000	2,271,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		989.00000	986,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		139.00000	133,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,870.00000	1,871,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		20.00000	18,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,855.00000	2,857,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	4,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,851.00000	3,854,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		6.00000	2,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,206.00000	8,199,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		20.00000	18,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,220.00000	6,215,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		47.00000	46,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,247.00000	4,243,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		121.00000	120,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,321.00000	2,317,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		432.00000	429,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		632.00000	626,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		953.00000	950,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		153.00000	147,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,822.00000	1,823,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		22.00000	20,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,805.00000	2,807,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	4,000	22.02	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	4.05	Call		3,801.00000	3,804,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		6.00000	2,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,256.00000	8,249,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		19.00000	17,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,269.00000	6,264,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		46.00000	45,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,296.00000	4,292,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		118.00000	117,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,368.00000	2,364,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		416.00000	413,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		666.00000	660,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		918.00000	915,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		168.00000	162,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,775.00000	1,775,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		25.00000	22,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,756.00000	2,758,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	5,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,751.00000	3,754,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		449.00000	446,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		599.00000	593,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		6.00000	2,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,306.00000	8,299,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		18.00000	16,000	31.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,318.00000	6,313,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		45.00000	44,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,345.00000	4,341,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		114.00000	113,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,414.00000	2,410,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		401.00000	398,000	19.01	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		701.00000	695,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		884.00000	881,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		184.00000	178,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,727.00000	1,728,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		27.00000	25,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,706.00000	2,708,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	5,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,701.00000	3,704,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		5.00000	2,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,355.00000	8,349,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		18.00000	16,000	31.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,368.00000	6,363,000	31.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		44.00000	43,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,394.00000	4,390,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		111.00000	110,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,461.00000	2,457,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		386.00000	383,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		736.00000	730,000	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		851.00000	848,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		201.00000	195,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,680.00000	1,681,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		30.00000	28,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,656.00000	2,658,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	5,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,652.00000	3,654,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	1,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		5.00000	2,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,405.00000	8,399,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		17.00000	15,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,417.00000	6,412,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		43.00000	42,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,443.00000	4,439,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		108.00000	107,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,508.00000	2,504,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		372.00000	369,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		772.00000	766,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		819.00000	815,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		219.00000	212,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,634.00000	1,634,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		34.00000	31,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,607.00000	2,609,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	6,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,602.00000	3,604,000	25.93	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	4.25	Put		2.00000	1,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		5.00000	2,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,605.00000	8,599,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		15.00000	12,000	30.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,615.00000	6,609,000	30.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		39.00000	38,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,639.00000	4,635,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		97.00000	96,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,697.00000	2,693,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		322.00000	319,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		922.00000	916,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		699.00000	696,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		299.00000	293,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,450.00000	1,449,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		50.00000	46,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,409.00000	2,411,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	8,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,402.00000	3,405,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		5.00000	2,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,555.00000	8,549,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		16.00000	13,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,566.00000	6,560,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		40.00000	39,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,590.00000	4,586,000	29.35	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	13/12/2010	Foreign Exchange Future	10.40	Call		100.00000	99,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,650.00000	2,646,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		334.00000	331,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		884.00000	878,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		728.00000	724,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		278.00000	271,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,495.00000	1,495,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		45.00000	42,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,458.00000	2,460,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	7,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,452.00000	3,455,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		290.00000	287,000	20.34	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,040.00000	1,034,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		4.00000	2,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,654.00000	8,649,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		15.00000	12,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,665.00000	6,659,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		38.00000	37,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,688.00000	4,684,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		95.00000	94,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,745.00000	2,741,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		311.00000	308,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		961.00000	955,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		672.00000	668,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		322.00000	315,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,405.00000	1,404,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		55.00000	51,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,359.00000	2,361,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	8,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,353.00000	3,355,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	2,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		359.00000	356,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		809.00000	803,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		7.00000	3,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,007.00000	8,000,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		22.00000	21,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,022.00000	6,018,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		52.00000	51,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,052.00000	4,048,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		136.00000	135,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,136.00000	2,132,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		503.00000	500,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		503.00000	497,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,101.00000	1,099,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		101.00000	96,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,014.00000	2,016,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	13,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,004.00000	3,006,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	3,000	23.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,001.00000	4,003,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		6.00000	3,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,056.00000	8,050,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		21.00000	20,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,071.00000	6,067,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		51.00000	50,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,101.00000	4,097,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		132.00000	131,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,182.00000	2,178,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		485.00000	481,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		535.00000	528,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,063.00000	1,060,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		113.00000	107,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,966.00000	1,967,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		16.00000	14,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,954.00000	2,957,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	4,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,951.00000	3,953,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		5.00000	2,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,455.00000	8,449,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		17.00000	14,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,467.00000	6,461,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		42.00000	41,000	29.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,492.00000	4,488,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		105.00000	104,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,555.00000	2,551,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		787.00000	784,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		237.00000	231,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,587.00000	1,587,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		37.00000	34,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,557.00000	2,559,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		7.00000	6,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,552.00000	3,554,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	1,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		5.00000	2,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,505.00000	8,499,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		16.00000	13,000	30.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,516.00000	6,510,000	30.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		41.00000	40,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,541.00000	4,537,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		102.00000	102,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,602.00000	2,599,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		346.00000	343,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		846.00000	840,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		757.00000	754,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		257.00000	251,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,541.00000	1,541,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		41.00000	38,000	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,508.00000	2,510,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	7,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,502.00000	3,504,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		11.00000	7,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,211.00000	7,204,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		30.00000	29,000	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,230.00000	5,226,000	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		72.00000	72,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,272.00000	3,269,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		215.00000	213,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,415.00000	1,410,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,800.00000	4,803,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,458.00000	1,453,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		208.00000	206,000	21.82	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		164.00000	163,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,814.00000	1,810,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		196.00000	194,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,546.00000	1,541,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		160.00000	158,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,860.00000	1,855,000	23.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.98050	7.97780		18.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		570.00000	570,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		592.00000	590,000	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		547.00000	548,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		619.00000	618,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		593.00000	594,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		565.00000	564,000	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.22180	11.26940		13.06	6,508,644.00	580	17,919.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,731.00000	10,778,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,731.00000	8,778,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	49.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,731.00000	6,778,000	49.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,731.00000	4,778,000	42.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,731.00000	2,778,000	35.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	30.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,731.00000	1,778,000	30.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		5.00000	4,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		736.00000	782,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		297.00000	254,000	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		28.00000	32,000	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,270.00000	1,222,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	0,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	53.02	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	22.15	Put		10,881.00000	10,928,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,881.00000	8,928,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	49.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,881.00000	6,928,000	49.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	42.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,881.00000	4,928,000	42.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,881.00000	2,928,000	35.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,881.00000	1,928,000	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	2,000	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		884.00000	930,000	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		177.00000	140,000	13.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		58.00000	68,000	13.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,120.00000	1,072,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	0,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,831.00000	10,878,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,831.00000	8,878,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	49.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,831.00000	6,878,000	49.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	42.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,831.00000	4,878,000	42.57	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,831.00000	2,878,000	35.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,831.00000	1,878,000	31.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	3,000	21.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		834.00000	881,000	21.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		215.00000	175,000	13.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		46.00000	53,000	13.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,170.00000	1,122,000	22.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	0,000	22.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,119.00000	2,072,000	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		10,231.00000	10,278,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,231.00000	8,278,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		10,081.00000	10,128,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,081.00000	8,128,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	46.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,081.00000	6,128,000	46.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	39.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,081.00000	4,128,000	39.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	32.67	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	13.35	Put		2,081.00000	2,128,000	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,082.00000	1,129,000	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		71.00000	56,000	14.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		152.00000	184,000	14.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		921.00000	873,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2.00000	1,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,919.00000	1,872,000	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,931.00000	9,978,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,931.00000	7,978,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	46.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,931.00000	5,978,000	46.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	39.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,931.00000	3,978,000	39.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	32.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,931.00000	1,978,000	32.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	2,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		933.00000	980,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		141.00000	108,000	13.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		72.00000	86,000	13.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,070.00000	1,022,000	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	0,000	22.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,069.00000	2,022,000	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,981.00000	10,028,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,981.00000	8,028,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	46.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,981.00000	6,028,000	46.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	39.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,981.00000	4,028,000	39.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,981.00000	2,028,000	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	2,000	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		983.00000	1,030,000	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		110.00000	87,000	13.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		91.00000	115,000	13.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,020.00000	973,000	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,019.00000	1,972,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		10,131.00000	10,178,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,131.00000	8,178,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.07	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	17.40	Put		6,131.00000	6,178,000	47.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	40.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,131.00000	4,178,000	40.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	32.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,131.00000	2,178,000	32.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		1,132.00000	1,179,000	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		57.00000	45,000	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		188.00000	223,000	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		871.00000	823,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2.00000	1,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,869.00000	1,822,000	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		10,381.00000	10,428,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,381.00000	8,428,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		10,531.00000	10,578,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,531.00000	8,578,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,781.00000	10,828,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,781.00000	8,828,000	53.02	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	18.05	Call		0.00000	0,000	49.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,781.00000	6,828,000	49.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,781.00000	4,828,000	42.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,781.00000	1,828,000	30.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		4.00000	3,000	21.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		785.00000	831,000	21.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		255.00000	213,000	14.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		36.00000	41,000	14.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,220.00000	1,172,000	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	0,000	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,681.00000	10,728,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,681.00000	8,728,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,631.00000	10,678,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,631.00000	8,678,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		10,581.00000	10,628,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,581.00000	8,628,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	53.02	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	21.75	Put		10,481.00000	10,528,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,481.00000	8,528,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		10,331.00000	10,378,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,331.00000	8,378,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		10,281.00000	10,328,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,281.00000	8,328,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		10,181.00000	10,228,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,181.00000	8,228,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	47.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,181.00000	6,228,000	47.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,181.00000	4,228,000	40.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,181.00000	2,228,000	33.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		1,182.00000	1,229,000	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		46.00000	36,000	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		227.00000	264,000	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	15/03/2010	Foreign Exchange Future	10.45	Call		821.00000	774,000	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	2,000	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,819.00000	1,772,000	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		10,031.00000	10,078,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,031.00000	8,078,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	46.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,031.00000	6,078,000	46.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		5,031.00000	5,078,000	43.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,031.00000	4,078,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		3,031.00000	3,078,000	36.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,031.00000	2,078,000	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	1,000	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		1,033.00000	1,079,000	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		89.00000	70,000	14.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		120.00000	148,000	14.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		970.00000	923,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,969.00000	1,922,000	21.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	21.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,781.00000	2,828,000	35.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	48.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,631.00000	6,678,000	48.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	45.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,631.00000	5,678,000	45.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,631.00000	4,678,000	41.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	38.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,631.00000	3,678,000	38.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,631.00000	2,678,000	34.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	29.26	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,631.00000	1,678,000	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		7.00000	5,000	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		638.00000	683,000	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		387.00000	341,000	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		18.00000	19,000	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,369.00000	1,322,000	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	47.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,381.00000	6,428,000	47.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	44.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		5,381.00000	5,428,000	44.49	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	41.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,381.00000	4,428,000	41.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		3,381.00000	3,428,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,381.00000	2,428,000	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		1,382.00000	1,429,000	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		19.00000	15,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		400.00000	443,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		625.00000	577,000	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		6.00000	5,000	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,619.00000	1,572,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	48.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,481.00000	6,528,000	48.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	44.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		5,481.00000	5,528,000	44.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,481.00000	4,528,000	41.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,481.00000	3,528,000	37.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,481.00000	2,528,000	34.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	27.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,481.00000	1,528,000	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		12.00000	10,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		493.00000	538,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		528.00000	481,000	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		9.00000	9,000	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,519.00000	1,472,000	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	47.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,281.00000	6,328,000	47.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	44.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		5,281.00000	5,328,000	44.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	40.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,281.00000	4,328,000	40.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		3,281.00000	3,328,000	37.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,281.00000	2,328,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		1,282.00000	1,329,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		30.00000	23,000	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		311.00000	351,000	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		723.00000	675,000	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		4.00000	3,000	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,719.00000	1,672,000	21.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	21.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	48.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,581.00000	6,628,000	48.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	45.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		5,581.00000	5,628,000	45.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,581.00000	4,628,000	41.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	38.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,581.00000	3,628,000	38.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,581.00000	2,628,000	34.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,581.00000	1,628,000	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		8.00000	7,000	19.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		589.00000	635,000	19.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		433.00000	387,000	16.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		14.00000	15,000	16.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,419.00000	1,372,000	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	48.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,681.00000	6,728,000	48.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	45.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,681.00000	5,728,000	45.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	42.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,681.00000	4,728,000	42.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	38.51	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	14.95	Put		3,681.00000	3,728,000	38.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,681.00000	2,728,000	34.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,681.00000	1,728,000	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		6.00000	5,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		687.00000	733,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		341.00000	297,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		22.00000	25,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,320.00000	1,272,000	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	0,000	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	48.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,531.00000	6,578,000	48.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	45.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		5,531.00000	5,578,000	45.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,531.00000	4,578,000	41.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,531.00000	3,578,000	37.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,531.00000	2,578,000	34.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,531.00000	1,578,000	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		10.00000	8,000	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		541.00000	586,000	18.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		480.00000	433,000	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		11.00000	11,000	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,469.00000	1,422,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	48.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,431.00000	6,478,000	48.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	44.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		5,431.00000	5,478,000	44.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,431.00000	4,478,000	41.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.60	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,431.00000	3,478,000	37.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,431.00000	2,478,000	33.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,432.00000	1,479,000	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		15.00000	12,000	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		446.00000	490,000	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		576.00000	529,000	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		7.00000	7,000	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,569.00000	1,522,000	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	47.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,331.00000	6,378,000	47.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	44.31	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	15/03/2010	Foreign Exchange Future	16.60	Put		5,331.00000	5,378,000	44.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,331.00000	4,378,000	40.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		3,331.00000	3,378,000	37.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,331.00000	2,378,000	33.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,332.00000	1,379,000	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		24.00000	18,000	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		355.00000	396,000	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		674.00000	626,000	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		5.00000	4,000	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,669.00000	1,622,000	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	47.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,231.00000	6,278,000	47.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		5,231.00000	5,278,000	43.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,231.00000	4,278,000	40.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,231.00000	3,278,000	36.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,232.00000	1,279,000	25.45	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	11.50	Call		37.00000	28,000	15.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		268.00000	306,000	15.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		772.00000	724,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3.00000	2,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,769.00000	1,722,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,231.00000	2,278,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		9,331.00000	9,378,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	51.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		7,331.00000	7,378,000	51.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,669.00000	2,622,000	29.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	29.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		9,231.00000	9,278,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	50.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		7,231.00000	7,278,000	50.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,769.00000	2,722,000	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		9,281.00000	9,328,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	50.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		7,281.00000	7,328,000	50.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,719.00000	2,672,000	30.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	30.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		9,531.00000	9,578,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	51.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		7,531.00000	7,578,000	51.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,469.00000	2,422,000	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,631.00000	9,678,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	52.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,631.00000	7,678,000	52.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,369.00000	2,322,000	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		9,581.00000	9,628,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	51.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		7,581.00000	7,628,000	51.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,419.00000	2,372,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,681.00000	9,728,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	52.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,681.00000	7,728,000	52.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,319.00000	2,272,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.79	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,831.00000	9,878,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	52.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,831.00000	7,878,000	52.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	46.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,831.00000	5,878,000	46.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	39.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,831.00000	3,878,000	39.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,169.00000	2,122,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,881.00000	9,928,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	52.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,881.00000	7,928,000	52.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	46.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,881.00000	5,928,000	46.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	39.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,881.00000	3,928,000	39.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,781.00000	9,828,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	52.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,781.00000	7,828,000	52.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	45.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,781.00000	5,828,000	45.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	38.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,781.00000	3,828,000	38.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,219.00000	2,172,000	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		9,081.00000	9,128,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	50.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		7,081.00000	7,128,000	50.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		5,081.00000	5,128,000	43.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,081.00000	3,128,000	36.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,919.00000	2,872,000	32.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	32.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,319.00000	3,272,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,269.00000	2,222,000	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,269.00000	3,222,000	31.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	31.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,419.00000	3,372,000	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,219.00000	3,172,000	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		9,381.00000	9,428,000	53.02	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	18.65	Call		0.00000	0,000	51.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		7,381.00000	7,428,000	51.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,619.00000	2,572,000	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,119.00000	3,072,000	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,931.00000	8,978,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	49.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,931.00000	6,978,000	49.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,931.00000	4,978,000	42.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,931.00000	2,978,000	35.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,069.00000	3,022,000	34.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	34.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		9,181.00000	9,228,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	50.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		7,181.00000	7,228,000	50.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		5,181.00000	5,228,000	43.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		3,181.00000	3,228,000	36.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,819.00000	2,772,000	31.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	31.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		9,431.00000	9,478,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	51.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		7,431.00000	7,478,000	51.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,569.00000	2,522,000	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		9,131.00000	9,178,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	50.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		7,131.00000	7,178,000	50.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		5,131.00000	5,178,000	43.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	36.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		3,131.00000	3,178,000	36.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,869.00000	2,822,000	31.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	31.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		9,481.00000	9,528,000	53.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	51.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		7,481.00000	7,528,000	51.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,519.00000	2,472,000	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.40870	11.45780		15.63	2,338,783.50	205	18,038.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	31.08	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	14/06/2010	Foreign Exchange Future	22.05	Put		10,592.00000	10,641,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,592.00000	8,641,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,892.00000	10,941,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,892.00000	8,941,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,392.00000	10,441,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,392.00000	8,441,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,393.00000	6,442,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		3.00000	3,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,395.00000	4,444,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,242.00000	10,291,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,242.00000	8,291,000	31.08	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		6,243.00000	6,292,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		4.00000	3,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,246.00000	4,294,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,142.00000	10,191,000	31.08	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	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,142.00000	8,191,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		49.00000	46,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,191.00000	2,237,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		119.00000	113,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,261.00000	1,304,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		931.00000	890,000	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		73.00000	81,000	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,870.00000	1,821,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		12.00000	12,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,942.00000	9,991,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,942.00000	7,991,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,992.00000	10,041,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,992.00000	8,041,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		136.00000	130,000	19.26	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,128.00000	1,171,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		378.00000	359,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		370.00000	400,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,057.00000	1,014,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		49.00000	55,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,017.00000	1,968,000	18.21	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	14/06/2010	Foreign Exchange Future	9.45	Put		9.00000	9,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,442.00000	10,491,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,443.00000	6,492,000	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		3.00000	3,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,445.00000	4,494,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,642.00000	10,691,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,642.00000	8,691,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,643.00000	6,692,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,792.00000	10,841,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,792.00000	8,841,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		165.00000	157,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		957.00000	998,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		481.00000	453,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		273.00000	294,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,243.00000	1,196,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		35.00000	37,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,842.00000	10,891,000	31.08	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	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,842.00000	8,891,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		453.00000	427,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		295.00000	318,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,196.00000	1,149,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		38.00000	40,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,742.00000	10,791,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,742.00000	8,791,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		23.00000	22,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,765.00000	2,813,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		71.00000	69,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,813.00000	1,860,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		173.00000	165,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		915.00000	956,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		509.00000	480,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		251.00000	271,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,290.00000	1,243,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		32.00000	34,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,692.00000	10,741,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	28.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,693.00000	6,742,000	28.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		3.00000	2,000	25.22	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,695.00000	4,743,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,542.00000	10,591,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,542.00000	8,591,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,492.00000	10,541,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,492.00000	8,541,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,493.00000	6,542,000	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		3.00000	3,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,495.00000	4,544,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,342.00000	10,391,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,342.00000	8,391,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,343.00000	6,392,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		3.00000	3,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,345.00000	4,394,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		261.00000	248,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		603.00000	639,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		774.00000	737,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		116.00000	128,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,674.00000	1,626,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		16.00000	17,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,292.00000	10,341,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,292.00000	8,341,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,192.00000	10,241,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,192.00000	8,241,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		46.00000	43,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,238.00000	2,284,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		306.00000	290,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		498.00000	531,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		891.00000	850,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		83.00000	91,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,092.00000	10,141,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,092.00000	8,141,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		1.00000	1,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,593.00000	6,642,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		1.00000	1,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,593.00000	5,642,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		3.00000	3,000	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	16.05	Put		4,595.00000	4,644,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		8.00000	7,000	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,600.00000	3,648,000	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		52.00000	49,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,144.00000	2,190,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		124.00000	118,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,216.00000	1,259,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		340.00000	322,000	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		432.00000	463,000	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		972.00000	930,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		64.00000	71,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,919.00000	1,870,000	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		11.00000	11,000	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		22.00000	20,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,814.00000	2,861,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		1.00000	1,000	29.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,143.00000	7,192,000	29.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		2.00000	2,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,144.00000	5,193,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		4.00000	4,000	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,146.00000	4,195,000	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		192.00000	182,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		834.00000	873,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		569.00000	538,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		211.00000	229,000	15.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		1.00000	1,000	29.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,043.00000	7,092,000	29.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		84.00000	80,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,626.00000	1,671,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		212.00000	201,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		754.00000	792,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		633.00000	600,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		175.00000	191,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,481.00000	1,433,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		23.00000	24,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,743.00000	6,792,000	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		1.00000	1,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,743.00000	5,792,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		2.00000	2,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,744.00000	4,793,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		6.00000	6,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,748.00000	3,797,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		43.00000	41,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,285.00000	2,332,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		108.00000	104,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,350.00000	1,395,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		290.00000	275,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		532.00000	566,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		851.00000	811,000	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	14/06/2010	Foreign Exchange Future	10.70	Put		93.00000	102,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,772.00000	1,723,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		14.00000	14,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		248.00000	235,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		640.00000	676,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		738.00000	701,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		130.00000	142,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,626.00000	1,577,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		18.00000	18,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		1.00000	1,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,193.00000	6,242,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		2.00000	2,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,194.00000	5,243,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		74.00000	71,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,766.00000	1,812,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		182.00000	173,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		874.00000	914,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,338.00000	1,290,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		30.00000	31,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,093.00000	7,142,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,094.00000	5,143,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		4.00000	4,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,096.00000	4,145,000	24.02	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	14.05	Call		28.00000	26,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,620.00000	2,667,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		80.00000	77,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,672.00000	1,718,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		202.00000	192,000	17.88	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		794.00000	833,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		601.00000	568,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		193.00000	209,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,433.00000	1,385,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		25.00000	26,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		1.00000	1,000	29.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,993.00000	7,042,000	29.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,993.00000	6,042,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		2.00000	2,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,994.00000	5,043,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		4.00000	4,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,996.00000	4,045,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		87.00000	84,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,579.00000	1,625,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		223.00000	212,000	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		715.00000	753,000	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		667.00000	632,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		159.00000	173,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,529.00000	1,481,000	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		21.00000	22,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		91.00000	87,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,533.00000	1,578,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		235.00000	223,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		677.00000	714,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,577.00000	1,529,000	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		19.00000	20,000	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,793.00000	6,842,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		1.00000	1,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,793.00000	5,842,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		2.00000	2,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,794.00000	4,843,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		6.00000	5,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,798.00000	3,846,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		104.00000	99,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,396.00000	1,440,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		275.00000	261,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		567.00000	602,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		812.00000	773,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		104.00000	114,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,723.00000	1,674,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		15.00000	15,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		41.00000	38,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,333.00000	2,379,000	22.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,543.00000	6,592,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		1.00000	1,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,543.00000	5,592,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		3.00000	3,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,545.00000	4,594,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		8.00000	8,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,550.00000	3,599,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		59.00000	56,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,051.00000	2,097,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,293.00000	6,342,000	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		2.00000	2,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,294.00000	5,343,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		3.00000	3,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,295.00000	4,344,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		11.00000	11,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,303.00000	3,352,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		69.00000	66,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,861.00000	1,907,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,093.00000	6,142,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		427.00000	402,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		319.00000	343,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,150.00000	1,103,000	14.92	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	10.35	Put		42.00000	44,000	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,116.00000	2,067,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		8.00000	8,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,943.00000	5,992,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		2.00000	2,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,944.00000	4,993,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		18.00000	17,000	23.14	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,960.00000	3,008,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		402.00000	378,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		344.00000	369,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,103.00000	1,057,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		45.00000	48,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		2.00000	2,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,044.00000	5,093,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		4.00000	4,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,046.00000	4,095,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		16.00000	15,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,058.00000	3,106,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		56.00000	52,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,098.00000	2,143,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		130.00000	124,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,172.00000	1,215,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		359.00000	340,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		401.00000	431,000	15.98	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	10.50	Call		1,015.00000	972,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		57.00000	63,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,968.00000	1,919,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		10.00000	10,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,442.00000	8,491,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,943.00000	6,992,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		2.00000	2,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,444.00000	5,493,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		5.00000	4,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,947.00000	3,995,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		34.00000	32,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,476.00000	2,523,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		143.00000	136,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,085.00000	1,127,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		702.00000	666,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		144.00000	157,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,066.00000	2,017,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		8.00000	8,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,559.00000	3,510,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		30.00000	28,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,572.00000	2,619,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.08	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	14/06/2010	Foreign Exchange Future	20.15	Put		8,692.00000	8,741,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		1.00000	1,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,193.00000	7,242,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		1.00000	1,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,693.00000	5,742,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		4.00000	4,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,196.00000	4,245,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		25.00000	23,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,717.00000	2,764,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		113.00000	108,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,305.00000	1,349,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		538.00000	508,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		230.00000	249,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,821.00000	1,772,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		13.00000	13,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,309.00000	3,260,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,142.00000	9,191,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,642.00000	7,691,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,143.00000	6,192,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		3.00000	3,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,645.00000	4,694,000	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	14.60	Call		14.00000	13,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,156.00000	3,204,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		77.00000	74,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,719.00000	1,765,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		322.00000	306,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		464.00000	497,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,385.00000	1,337,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		27.00000	28,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,860.00000	2,811,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		1.00000	1,000	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,843.00000	6,892,000	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,843.00000	5,892,000	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		2.00000	2,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,844.00000	4,893,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		5.00000	5,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,847.00000	3,896,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		20.00000	19,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,862.00000	2,910,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		38.00000	36,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,380.00000	2,427,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		66.00000	64,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,908.00000	1,955,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		99.00000	95,000	20.47	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	12.80	Put		1,441.00000	1,486,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		157.00000	150,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		999.00000	1,041,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		26.00000	25,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,668.00000	2,716,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		1.00000	1,000	29.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,893.00000	6,942,000	29.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,893.00000	5,942,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		2.00000	2,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,894.00000	4,943,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		5.00000	5,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,897.00000	3,946,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		36.00000	34,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,428.00000	2,475,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		64.00000	61,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,956.00000	2,002,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		95.00000	91,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,487.00000	1,532,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		150.00000	143,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,042.00000	1,084,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		32.00000	30,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,524.00000	2,571,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	27.88	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,043.00000	6,092,000	27.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		61.00000	59,000	22.55	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,003.00000	2,050,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		19.00000	18,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,911.00000	2,959,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,342.00000	9,391,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		1.00000	0,000	30.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,343.00000	7,391,000	30.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		2.00000	2,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,344.00000	5,393,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		10.00000	10,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,352.00000	3,401,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,661.00000	2,612,000	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,242.00000	9,291,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		1.00000	1,000	29.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,243.00000	7,292,000	29.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		2.00000	2,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,244.00000	5,293,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		12.00000	11,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,254.00000	3,302,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,761.00000	2,712,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	31.08	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	14/06/2010	Foreign Exchange Future	20.75	Put		9,292.00000	9,341,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		1.00000	1,000	29.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,293.00000	7,342,000	29.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,711.00000	2,662,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,542.00000	9,591,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,542.00000	7,591,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,462.00000	2,413,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,642.00000	9,691,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		1.00000	1,000	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,643.00000	5,692,000	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		7.00000	7,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,649.00000	3,698,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,363.00000	2,314,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	5,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,592.00000	9,641,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	30.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,592.00000	7,641,000	30.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,413.00000	2,364,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		5.00000	5,000	19.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,692.00000	9,741,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	30.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,692.00000	7,741,000	30.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		7.00000	6,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,699.00000	3,747,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,314.00000	2,264,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		6.00000	5,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,842.00000	9,891,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,842.00000	7,891,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,165.00000	2,116,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		7.00000	7,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,892.00000	9,941,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,892.00000	7,941,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,792.00000	9,841,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	30.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,792.00000	7,841,000	30.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,215.00000	2,165,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		7.00000	6,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	31.08	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	14/06/2010	Foreign Exchange Future	20.55	Put		9,092.00000	9,141,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		15.00000	14,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,107.00000	3,155,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,910.00000	2,861,000	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,264.00000	2,215,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		6.00000	6,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,259.00000	3,210,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,409.00000	3,360,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,209.00000	3,160,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,392.00000	9,441,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	30.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,392.00000	7,441,000	30.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,394.00000	5,443,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		10.00000	9,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,402.00000	3,450,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,612.00000	2,562,000	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	3,000	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,192.00000	9,241,000	31.08	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	14/06/2010	Foreign Exchange Future	14.65	Call		13.00000	12,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,205.00000	3,253,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,811.00000	2,761,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		3.00000	2,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,110.00000	3,060,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,942.00000	8,991,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,060.00000	3,011,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,442.00000	9,491,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,442.00000	7,491,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		9.00000	9,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,451.00000	3,500,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,562.00000	2,513,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	4,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,042.00000	10,091,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,042.00000	8,091,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,492.00000	9,541,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	30.32	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	18.95	Put		7,492.00000	7,541,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		2.00000	1,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,494.00000	5,542,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		9.00000	8,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,501.00000	3,549,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,512.00000	2,463,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,742.00000	9,791,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	30.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,742.00000	7,791,000	30.74	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.59640	11.64760		16.60	0.00	0	1,304.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		293.00000	277,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,375.00000	1,411,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		281.00000	265,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,413.00000	1,449,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		306.00000	289,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		1,338.00000	1,373,000	20.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08270	0.08380		18.91	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		397.00000	289,000	18.91	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		17.00000	19,000	18.91	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		9.00000	6,000	28.99	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		629.00000	736,000	28.99	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,380.00000	1,270,000	35.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	35.64	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08420	0.08530		25.37	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		690.00000	610,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		160.00000	190,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		264.00000	224,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		734.00000	804,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,543.00000	1,430,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		13.00000	10,000	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.13380	10.17250		11.73	6,161,350.40	608	20,662.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,478.00000	9,516,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	45.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,478.00000	7,516,000	45.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	42.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,478.00000	5,516,000	42.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,478.00000	3,516,000	34.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	24.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,478.00000	1,516,000	24.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		6.00000	3,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		484.00000	519,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		525.00000	487,000	15.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		3.00000	3,000	15.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,523.00000	1,484,000	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	22.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,523.00000	2,484,000	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,000	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,728.00000	9,766,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	45.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,728.00000	7,766,000	45.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,828.00000	9,866,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	45.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,828.00000	7,866,000	45.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,578.00000	9,616,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	45.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,578.00000	7,616,000	45.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	30.78	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,428.00000	2,466,000	30.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,378.00000	9,416,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	45.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,378.00000	7,416,000	45.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	41.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,378.00000	5,416,000	41.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	34.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,378.00000	3,416,000	34.53	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	11.55	Call		0.00000	0,000	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,378.00000	1,416,000	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		10.00000	6,000	15.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		388.00000	422,000	15.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		623.00000	585,000	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,623.00000	1,584,000	22.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	22.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,623.00000	2,584,000	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		9,228.00000	9,266,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	45.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		7,228.00000	7,266,000	45.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	41.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		5,228.00000	5,266,000	41.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		3,228.00000	3,266,000	33.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		1,228.00000	1,266,000	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		23.00000	15,000	13.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		251.00000	281,000	13.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		773.00000	734,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		1,773.00000	1,734,000	23.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	23.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		2,773.00000	2,734,000	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		9,278.00000	9,316,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	45.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		7,278.00000	7,316,000	45.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	41.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		5,278.00000	5,316,000	41.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	34.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		3,278.00000	3,316,000	34.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		1,278.00000	1,316,000	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		17.00000	11,000	14.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		295.00000	327,000	14.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		723.00000	684,000	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1,723.00000	1,684,000	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		2,723.00000	2,684,000	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,628.00000	9,666,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	45.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,628.00000	7,666,000	45.63	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	20.05	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,878.00000	9,916,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	45.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,878.00000	7,916,000	45.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,928.00000	9,966,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	45.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,928.00000	7,966,000	45.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,778.00000	9,816,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	45.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,778.00000	7,816,000	45.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,678.00000	9,716,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	45.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,678.00000	7,716,000	45.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,528.00000	9,566,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	45.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,528.00000	7,566,000	45.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,428.00000	9,466,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	45.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,428.00000	7,466,000	45.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	42.14	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	15.60	Put		5,428.00000	5,466,000	42.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,428.00000	3,466,000	34.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,428.00000	1,466,000	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		7.00000	4,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		435.00000	470,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		574.00000	536,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2.00000	2,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,573.00000	1,534,000	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,573.00000	2,534,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,328.00000	9,366,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	45.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,328.00000	7,366,000	45.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		9,178.00000	9,216,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	45.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		7,178.00000	7,216,000	45.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	41.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		5,178.00000	5,216,000	41.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		4,178.00000	4,216,000	37.62	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	13.35	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		3,178.00000	3,216,000	33.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		2,178.00000	2,216,000	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		1,178.00000	1,216,000	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		30.00000	21,000	13.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		208.00000	237,000	13.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		823.00000	784,000	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		1,823.00000	1,784,000	24.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	24.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		2,823.00000	2,784,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	41.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,328.00000	5,366,000	41.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,328.00000	4,366,000	38.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,328.00000	3,366,000	34.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	30.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,328.00000	2,366,000	30.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	23.39	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,328.00000	1,366,000	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		13.00000	8,000	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		341.00000	374,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		673.00000	635,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,673.00000	1,634,000	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,673.00000	2,634,000	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	42.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,528.00000	5,566,000	42.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	38.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,528.00000	4,566,000	38.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,528.00000	3,566,000	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,528.00000	2,566,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	25.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,528.00000	1,566,000	25.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		4.00000	2,000	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		532.00000	568,000	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		475.00000	438,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		3.00000	4,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,473.00000	1,434,000	21.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	21.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,473.00000	2,434,000	21.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	21.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	42.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,578.00000	5,616,000	42.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	39.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,578.00000	4,616,000	39.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,578.00000	3,616,000	35.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,578.00000	2,616,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,578.00000	1,616,000	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		3.00000	2,000	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		581.00000	618,000	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		427.00000	390,000	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		5.00000	6,000	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,423.00000	1,384,000	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,423.00000	2,384,000	21.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	21.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,778.00000	5,816,000	43.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	39.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,778.00000	4,816,000	39.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,778.00000	3,816,000	36.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	32.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,778.00000	2,816,000	32.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,778.00000	1,816,000	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		779.00000	817,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		241.00000	209,000	13.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		19.00000	25,000	13.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,223.00000	1,184,000	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,223.00000	2,184,000	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,828.00000	5,866,000	43.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	39.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,828.00000	4,866,000	39.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,828.00000	3,866,000	36.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	32.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,828.00000	2,866,000	32.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,828.00000	1,866,000	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,000	19.07	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		829.00000	866,000	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		199.00000	168,000	12.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		27.00000	34,000	12.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,173.00000	1,134,000	20.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	20.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,173.00000	2,134,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,678.00000	5,716,000	43.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	39.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,678.00000	4,716,000	39.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,678.00000	3,716,000	35.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,678.00000	2,716,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,678.00000	1,716,000	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	1,000	17.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		680.00000	717,000	17.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		332.00000	296,000	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		10.00000	12,000	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,323.00000	1,284,000	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,323.00000	2,284,000	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	42.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,628.00000	5,666,000	42.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	39.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,628.00000	4,666,000	39.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,628.00000	3,666,000	35.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,628.00000	2,666,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,628.00000	1,666,000	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		3.00000	1,000	17.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		631.00000	667,000	17.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		379.00000	342,000	14.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	8,000	14.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,373.00000	1,334,000	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,373.00000	2,334,000	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,728.00000	5,766,000	43.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	39.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,728.00000	4,766,000	39.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,728.00000	3,766,000	35.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,728.00000	2,766,000	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,728.00000	1,766,000	26.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	1,000	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		730.00000	767,000	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		286.00000	251,000	13.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		14.00000	17,000	13.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,273.00000	1,234,000	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,273.00000	2,234,000	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,978.00000	6,016,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	40.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,978.00000	5,016,000	40.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,978.00000	4,016,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,978.00000	3,016,000	32.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,978.00000	2,016,000	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,000	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		979.00000	1,016,000	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		91.00000	71,000	11.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		69.00000	87,000	11.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,023.00000	984,000	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,023.00000	1,984,000	25.26	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,878.00000	5,916,000	43.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,878.00000	4,916,000	40.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,878.00000	3,916,000	36.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,878.00000	2,916,000	32.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,878.00000	1,916,000	28.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		879.00000	916,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		159.00000	132,000	12.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		37.00000	48,000	12.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,123.00000	1,084,000	19.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	19.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,123.00000	2,084,000	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,928.00000	5,966,000	43.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	40.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,928.00000	4,966,000	40.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,928.00000	3,966,000	36.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	32.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,928.00000	2,966,000	32.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,000	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		929.00000	966,000	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		123.00000	99,000	12.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		51.00000	65,000	12.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,073.00000	1,034,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,073.00000	2,034,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		6,028.00000	6,066,000	44.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	40.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		5,028.00000	5,066,000	40.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		4,028.00000	4,066,000	37.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		3,028.00000	3,066,000	33.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		2,028.00000	2,066,000	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		1,028.00000	1,066,000	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		70.00000	53,000	12.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		98.00000	119,000	12.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		973.00000	934,000	18.82	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	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		1,973.00000	1,934,000	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		6,078.00000	6,116,000	44.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	40.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		5,078.00000	5,116,000	40.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		4,078.00000	4,116,000	37.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		3,078.00000	3,116,000	33.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		2,078.00000	2,116,000	29.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	21.23	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		1,078.00000	1,116,000	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		53.00000	39,000	12.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		131.00000	155,000	12.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		923.00000	884,000	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		1,923.00000	1,884,000	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,928.00000	1,966,000	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,978.00000	9,016,000	45.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	45.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,978.00000	7,016,000	45.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,023.00000	2,984,000	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		9,128.00000	9,166,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	45.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		7,128.00000	7,166,000	45.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	41.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		5,128.00000	5,166,000	41.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		3,128.00000	3,166,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		1,128.00000	1,166,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		40.00000	29,000	13.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		168.00000	195,000	13.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		873.00000	834,000	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		1,873.00000	1,834,000	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		2,873.00000	2,834,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		9,078.00000	9,116,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	45.13	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	17.25	Put		7,078.00000	7,116,000	45.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		2,923.00000	2,884,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,928.00000	8,966,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	44.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,928.00000	6,966,000	44.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,073.00000	3,034,000	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		9,028.00000	9,066,000	45.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	45.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		7,028.00000	7,066,000	45.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		2,973.00000	2,934,000	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.30730	10.34770		13.83	4,834,123.70	469	14,311.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		37.00000	32,000	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,789.00000	1,825,000	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		45.00000	40,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,597.00000	1,633,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		41.00000	36,000	19.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,693.00000	1,729,000	19.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,952.00000	8,993,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	29.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,952.00000	6,993,000	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	0,000	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,953.00000	4,993,000	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		7.00000	6,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,959.00000	2,999,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		87.00000	79,000	17.24	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,039.00000	1,072,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		322.00000	303,000	13.83	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		274.00000	296,000	13.83	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,063.00000	1,024,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		15.00000	17,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,051.00000	2,010,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	3,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,048.00000	3,008,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,252.00000	9,293,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,252.00000	7,293,000	29.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,252.00000	5,293,000	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		4.00000	4,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,256.00000	3,297,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		62.00000	55,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,314.00000	1,348,000	18.26	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	10.60	Call		213.00000	200,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		465.00000	493,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		792.00000	759,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		44.00000	52,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,752.00000	1,712,000	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	5,000	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,748.00000	2,708,000	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,352.00000	9,393,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	30.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,352.00000	7,393,000	30.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	25.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,352.00000	5,393,000	25.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		4.00000	3,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,356.00000	3,396,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		55.00000	49,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,407.00000	1,442,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		186.00000	174,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		538.00000	567,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		709.00000	678,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		61.00000	71,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,653.00000	1,613,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	6,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,648.00000	2,608,000	20.21	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	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	20.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,002.00000	9,043,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	29.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,002.00000	7,043,000	29.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	0,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,003.00000	5,043,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		6.00000	5,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,008.00000	3,048,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		82.00000	75,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,084.00000	1,118,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		299.00000	283,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		301.00000	326,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,014.00000	978,000	12.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		16.00000	21,000	12.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,001.00000	1,960,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	3,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,998.00000	2,958,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,052.00000	9,093,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,052.00000	7,093,000	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,052.00000	5,093,000	24.74	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		6.00000	5,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,058.00000	3,098,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		77.00000	70,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,129.00000	1,163,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		279.00000	264,000	14.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		331.00000	357,000	14.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		968.00000	932,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		20.00000	25,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,951.00000	1,911,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	4,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,948.00000	2,908,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,202.00000	9,243,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,202.00000	7,243,000	29.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,202.00000	5,243,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		5.00000	4,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,207.00000	3,247,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		65.00000	59,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,267.00000	1,302,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		228.00000	214,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		430.00000	457,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		834.00000	801,000	12.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		36.00000	44,000	12.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,802.00000	1,762,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	5,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,798.00000	2,758,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,102.00000	9,143,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	29.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,102.00000	7,143,000	29.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,102.00000	5,143,000	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		5.00000	5,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,107.00000	3,148,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		73.00000	66,000	17.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,175.00000	1,209,000	17.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		261.00000	246,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		363.00000	389,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		923.00000	888,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		25.00000	31,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,901.00000	1,861,000	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	4,000	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,898.00000	2,858,000	21.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	21.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,152.00000	9,193,000	31.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,152.00000	7,193,000	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,152.00000	5,193,000	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		5.00000	4,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,157.00000	3,197,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		69.00000	62,000	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,221.00000	1,255,000	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		244.00000	230,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		396.00000	423,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		878.00000	844,000	12.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		30.00000	37,000	12.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,852.00000	1,811,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	4,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,848.00000	2,808,000	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,502.00000	9,543,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,502.00000	7,543,000	30.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,502.00000	5,543,000	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		3.00000	2,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,505.00000	3,545,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		47.00000	42,000	19.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,549.00000	1,585,000	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		153.00000	142,000	15.70	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		655.00000	685,000	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		594.00000	566,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		96.00000	109,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,505.00000	1,464,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	7,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,499.00000	2,458,000	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,452.00000	9,493,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,452.00000	7,493,000	30.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,452.00000	5,493,000	25.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		3.00000	3,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,455.00000	3,496,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		50.00000	44,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,502.00000	1,537,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		163.00000	152,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		615.00000	645,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		631.00000	602,000	13.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		83.00000	95,000	13.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,554.00000	1,514,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	7,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,549.00000	2,508,000	19.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	19.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,552.00000	9,593,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,552.00000	7,593,000	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	25.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,552.00000	5,593,000	25.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		3.00000	2,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,555.00000	3,595,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		143.00000	133,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		695.00000	726,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		559.00000	531,000	13.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		111.00000	124,000	13.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,455.00000	1,415,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	8,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,449.00000	2,409,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	2,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,602.00000	9,643,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,602.00000	7,643,000	30.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,602.00000	5,643,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	22.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,604.00000	3,645,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		43.00000	38,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,645.00000	1,681,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		134.00000	124,000	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		736.00000	767,000	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		524.00000	498,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		126.00000	141,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,406.00000	1,366,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	9,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,399.00000	2,359,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	2,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,402.00000	9,443,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,402.00000	7,443,000	30.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,402.00000	5,443,000	25.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		3.00000	3,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,405.00000	3,446,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		53.00000	47,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,455.00000	1,490,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		174.00000	163,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		576.00000	606,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		670.00000	640,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		72.00000	83,000	13.13	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	8.75	Call		1,603.00000	1,563,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	6,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,599.00000	2,558,000	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,652.00000	9,693,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,652.00000	7,693,000	30.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,652.00000	5,693,000	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,654.00000	3,695,000	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		126.00000	116,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		778.00000	809,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		491.00000	466,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		143.00000	159,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,356.00000	1,317,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	10,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,349.00000	2,309,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	2,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,802.00000	9,843,000	31.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,802.00000	7,843,000	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	26.24	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	16.15	Put		5,802.00000	5,843,000	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	2,000	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,804.00000	3,845,000	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		35.00000	31,000	20.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,837.00000	1,874,000	20.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		104.00000	96,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		906.00000	939,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		400.00000	378,000	13.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		202.00000	221,000	13.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,209.00000	1,170,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	13,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,200.00000	2,159,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	2,000	18.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.47890	10.52160		14.90	1,047,890.00	100	605.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		185.00000	176,000	18.39	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,328.00000	1,362,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.64950	10.69340		15.46	0.00	0	160.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		5.00000	3,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,512.00000	9,554,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		16.00000	11,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,523.00000	7,562,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		45.00000	42,000	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,552.00000	5,593,000	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		99.00000	94,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,606.00000	3,645,000	23.42	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	13/12/2010	Foreign Exchange Future	12.20	Call		241.00000	232,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,748.00000	1,783,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		420.00000	407,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		927.00000	958,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		817.00000	793,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		324.00000	344,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,559.00000	1,520,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		66.00000	71,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,510.00000	2,466,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	17,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		260.00000	251,000	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,617.00000	1,652,000	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		5.00000	3,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,562.00000	9,604,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		16.00000	11,000	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,573.00000	7,612,000	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		44.00000	41,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,601.00000	5,642,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		97.00000	92,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,654.00000	3,693,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		236.00000	227,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,793.00000	1,828,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		407.00000	394,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		964.00000	995,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		789.00000	766,000	14.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		346.00000	367,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,515.00000	1,476,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		72.00000	77,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,461.00000	2,417,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	18,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		3.00000	2,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,260.00000	10,303,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		11.00000	6,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,268.00000	8,307,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		33.00000	29,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,290.00000	6,330,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		74.00000	69,000	24.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,331.00000	4,370,000	24.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		169.00000	161,000	21.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,426.00000	2,462,000	21.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		274.00000	264,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,531.00000	1,565,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		491.00000	475,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		748.00000	776,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		967.00000	940,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		224.00000	241,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,785.00000	1,744,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		42.00000	45,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		3.00000	2,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,160.00000	10,203,000	26.07	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	13/12/2010	Foreign Exchange Future	18.85	Call		11.00000	7,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,168.00000	8,208,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		35.00000	31,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,192.00000	6,232,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		77.00000	73,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,234.00000	4,274,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		178.00000	170,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,335.00000	2,371,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		289.00000	279,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,446.00000	1,480,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		523.00000	507,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		680.00000	708,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,033.00000	1,005,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		190.00000	206,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,878.00000	1,836,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		35.00000	37,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		6.00000	3,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,313.00000	9,354,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		18.00000	13,000	26.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,325.00000	7,364,000	26.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		48.00000	45,000	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,355.00000	5,396,000	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		107.00000	101,000	23.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,414.00000	3,452,000	23.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		267.00000	258,000	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,574.00000	1,609,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		475.00000	461,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		782.00000	812,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		935.00000	909,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		242.00000	260,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,739.00000	1,698,000	14.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		46.00000	49,000	14.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,707.00000	2,664,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	15,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		5.00000	3,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,412.00000	9,454,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		17.00000	12,000	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,424.00000	7,463,000	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		47.00000	43,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,454.00000	5,494,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		103.00000	97,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,510.00000	3,548,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		254.00000	245,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,661.00000	1,696,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		447.00000	433,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		854.00000	884,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		874.00000	849,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		281.00000	300,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,648.00000	1,608,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		55.00000	59,000	14.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,609.00000	2,565,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	16,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		4.00000	2,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,711.00000	9,753,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		15.00000	9,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,722.00000	7,760,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		42.00000	39,000	26.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,749.00000	5,790,000	26.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		92.00000	87,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,799.00000	3,838,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		219.00000	211,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,926.00000	1,962,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		372.00000	360,000	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,079.00000	1,111,000	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		711.00000	689,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		418.00000	440,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,385.00000	1,348,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		92.00000	99,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,313.00000	2,269,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	20,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		4.00000	2,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,861.00000	9,903,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		14.00000	8,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,871.00000	7,909,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		40.00000	37,000	26.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,897.00000	5,938,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		87.00000	82,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,944.00000	3,983,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		205.00000	197,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,062.00000	2,098,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		341.00000	330,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,198.00000	1,231,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		640.00000	620,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		497.00000	521,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,259.00000	1,224,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		116.00000	125,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,166.00000	2,122,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		6.00000	3,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,163.00000	9,204,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		20.00000	15,000	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,177.00000	7,216,000	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		51.00000	48,000	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,208.00000	5,249,000	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		113.00000	107,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,270.00000	3,308,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,856.00000	2,812,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	13,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		6.00000	3,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,213.00000	9,254,000	26.07	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	13/12/2010	Foreign Exchange Future	17.90	Call		19.00000	14,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,226.00000	7,265,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		50.00000	47,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,257.00000	5,298,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		111.00000	105,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,318.00000	3,356,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		281.00000	272,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,488.00000	1,523,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		506.00000	491,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		713.00000	742,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,000.00000	972,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		207.00000	223,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,831.00000	1,790,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		38.00000	41,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,806.00000	2,762,000	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	13,000	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		6.00000	3,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,263.00000	9,304,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		19.00000	13,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,276.00000	7,314,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		49.00000	46,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,306.00000	5,347,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		109.00000	103,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,366.00000	3,404,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,757.00000	2,713,000	17.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	14,000	17.05	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			336.42300	336.55400			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			310.06900	310.54100			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			310.19900	310.67400			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.77200	6.72500		10.98	5,735,884.00	847	11,792.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,075.00000	8,028,000	56.57	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	51.37	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,075.00000	6,028,000	51.37	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.92	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,075.00000	4,028,000	46.92	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	35.40	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,075.00000	2,028,000	35.40	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		925.00000	972,000	18.52	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		1,925.00000	1,972,000	18.54	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.54	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		2,925.00000	2,972,000	18.52	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Call		3,925.00000	3,972,000	19.86	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	19.86	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		8,175.00000	8,128,000	56.57	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	51.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,175.00000	6,128,000	51.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,175.00000	4,128,000	47.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,175.00000	2,128,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		825.00000	872,000	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,825.00000	1,872,000	18.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,825.00000	2,872,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,825.00000	3,872,000	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,225.00000	8,178,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	51.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,225.00000	6,178,000	51.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	47.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,225.00000	4,178,000	47.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	36.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,225.00000	2,178,000	36.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		775.00000	822,000	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,775.00000	1,822,000	18.60	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	4.95	Put		0.00000	0,000	18.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,775.00000	2,822,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,775.00000	3,822,000	19.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	19.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,125.00000	8,078,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	51.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,125.00000	6,078,000	51.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	47.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,125.00000	4,078,000	47.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	35.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,125.00000	2,078,000	35.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		875.00000	922,000	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,875.00000	1,922,000	18.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,875.00000	2,922,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,875.00000	3,922,000	19.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	19.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	56.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,025.00000	7,978,000	56.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	51.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,025.00000	5,978,000	51.23	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.75	Put		4,025.00000	3,978,000	46.80	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	35.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.75	Put		2,025.00000	1,978,000	35.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.75	Call		975.00000	1,022,000	18.92	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	18.92	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.75	Call		1,975.00000	2,022,000	18.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.75	Call		2,975.00000	3,022,000	18.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.75	Call		3,975.00000	4,022,000	19.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	19.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.45	Call		0.00000	0,000	55.77	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.45	Put		7,725.00000	7,678,000	55.77	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.45	Call		0.00000	0,000	50.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.45	Put		5,725.00000	5,678,000	50.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.45	Call		0.00000	0,000	45.05	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.45	Put		3,725.00000	3,678,000	45.05	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.45	Call		0.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.45	Put		1,725.00000	1,678,000	31.49	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.45	Call		1,275.00000	1,322,000	18.80	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.45	Put		0.00000	0,000	18.80	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.45	Call		2,275.00000	2,322,000	18.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.45	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.45	Call		3,275.00000	3,322,000	18.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	18.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,275.00000	4,322,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	56.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,925.00000	7,878,000	56.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	51.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,925.00000	5,878,000	51.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	46.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,925.00000	3,878,000	46.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,925.00000	1,878,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,075.00000	1,122,000	18.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	18.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,075.00000	2,122,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,075.00000	3,122,000	18.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,075.00000	4,122,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	56.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,975.00000	7,928,000	56.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	51.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,975.00000	5,928,000	51.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	46.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,975.00000	3,928,000	46.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	34.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,975.00000	1,928,000	34.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,025.00000	1,072,000	18.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	18.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,025.00000	2,072,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,025.00000	3,072,000	18.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,025.00000	4,072,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	56.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,875.00000	7,828,000	56.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	50.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,875.00000	5,828,000	50.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	45.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,875.00000	3,828,000	45.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	33.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,875.00000	1,828,000	33.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,125.00000	1,172,000	18.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	18.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,125.00000	2,172,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,125.00000	3,172,000	18.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,125.00000	4,172,000	19.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	56.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,825.00000	7,778,000	56.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	50.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,825.00000	5,778,000	50.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	45.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,825.00000	3,778,000	45.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	32.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,825.00000	1,778,000	32.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,175.00000	1,222,000	18.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	18.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,175.00000	2,222,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,175.00000	3,222,000	18.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,175.00000	4,222,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	55.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,775.00000	7,728,000	55.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	50.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,775.00000	5,728,000	50.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	45.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,775.00000	3,728,000	45.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	32.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,775.00000	1,728,000	32.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,225.00000	1,272,000	18.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	18.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,225.00000	2,272,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,225.00000	3,272,000	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,225.00000	4,272,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	55.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,675.00000	7,628,000	55.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	50.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,675.00000	5,628,000	50.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	44.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,675.00000	3,628,000	44.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	30.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,675.00000	1,628,000	30.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,325.00000	1,372,000	18.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	18.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,325.00000	2,372,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,325.00000	3,372,000	19.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	19.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,325.00000	4,372,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		625.00000	672,000	16.14	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	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	16.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		725.00000	772,000	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		675.00000	722,000	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		7.00000	9,000	13.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		232.00000	187,000	13.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		17.00000	24,000	12.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		142.00000	102,000	12.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		43.00000	61,000	10.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		68.00000	39,000	10.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		182.00000	225,000	12.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		7.00000	3,000	12.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		277.00000	323,000	13.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		2.00000	1,000	13.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		375.00000	422,000	14.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	14.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		475.00000	522,000	14.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	14.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		575.00000	622,000	15.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	15.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		525.00000	572,000	15.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	15.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		2.00000	2,000	15.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		377.00000	330,000	15.21	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		4.00000	5,000	14.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		279.00000	233,000	14.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		11.00000	15,000	12.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		186.00000	143,000	12.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		28.00000	39,000	11.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		103.00000	67,000	11.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		65.00000	95,000	11.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		40.00000	23,000	11.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		139.00000	178,000	12.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		14.00000	6,000	12.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		229.00000	274,000	12.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		4.00000	2,000	12.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		326.00000	372,000	13.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		1.00000	0,000	13.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		425.00000	472,000	14.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	14.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		99.00000	134,000	11.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		24.00000	12,000	11.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,375.00000	8,328,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	52.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,375.00000	6,328,000	52.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	47.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,375.00000	4,328,000	47.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	37.16	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	9.10	Put		2,375.00000	2,328,000	37.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,625.00000	1,672,000	18.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	18.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,625.00000	2,672,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,625.00000	3,672,000	19.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	19.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,325.00000	8,278,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	52.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,325.00000	6,278,000	52.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	47.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,325.00000	4,278,000	47.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	36.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,325.00000	2,278,000	36.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		3.00000	3,000	14.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		328.00000	281,000	14.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,675.00000	1,722,000	18.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	18.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,675.00000	2,722,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,675.00000	3,722,000	19.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	19.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,275.00000	8,228,000	56.57	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	51.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,275.00000	6,228,000	51.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	47.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,275.00000	4,228,000	47.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	36.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,275.00000	2,228,000	36.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,725.00000	1,772,000	18.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	18.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,725.00000	2,772,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,725.00000	3,772,000	19.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	19.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,425.00000	8,378,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,425.00000	6,378,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	47.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,425.00000	4,378,000	47.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	37.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,425.00000	2,378,000	37.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		1.00000	1,000	15.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		426.00000	379,000	15.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,575.00000	1,622,000	18.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	18.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,575.00000	2,622,000	18.52	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	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,575.00000	3,622,000	19.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	19.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,525.00000	8,478,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	52.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,525.00000	6,478,000	52.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	47.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,525.00000	4,478,000	47.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	38.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,525.00000	2,478,000	38.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		0.00000	1,000	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		525.00000	479,000	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,475.00000	1,522,000	18.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,475.00000	2,522,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,475.00000	3,522,000	19.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	19.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.82070	6.77410		13.87	0.00	0	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,826.00000	7,779,000	40.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,826.00000	5,779,000	34.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	27.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,826.00000	3,779,000	27.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		7.00000	7,000	21.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,833.00000	1,786,000	21.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		297.00000	330,000	14.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		123.00000	109,000	14.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,178.00000	1,224,000	17.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	3,000	17.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,174.00000	2,221,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,174.00000	3,221,000	22.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,174.00000	4,221,000	32.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	32.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,776.00000	7,729,000	40.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,776.00000	5,729,000	34.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,776.00000	3,729,000	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		8.00000	8,000	21.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,784.00000	1,737,000	21.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		331.00000	365,000	14.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		107.00000	94,000	14.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,227.00000	1,274,000	17.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		3.00000	3,000	17.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,224.00000	2,271,000	22.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	22.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,224.00000	3,271,000	22.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	22.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,224.00000	4,271,000	32.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	32.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,726.00000	7,679,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	34.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,726.00000	5,679,000	34.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	27.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,726.00000	3,679,000	27.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		8.00000	9,000	21.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,734.00000	1,688,000	21.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		366.00000	402,000	14.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		92.00000	81,000	14.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,277.00000	1,323,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		3.00000	2,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,274.00000	2,321,000	22.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,274.00000	3,321,000	23.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,274.00000	4,321,000	32.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	32.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		236.00000	266,000	14.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		162.00000	145,000	14.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,076.00000	8,029,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,076.00000	6,029,000	35.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	27.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,076.00000	4,029,000	27.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		5.00000	5,000	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,081.00000	2,034,000	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		168.00000	188,000	14.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		244.00000	217,000	14.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		933.00000	977,000	15.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		9.00000	6,000	15.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,925.00000	1,971,000	23.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	23.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,924.00000	2,971,000	19.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,924.00000	3,971,000	31.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	31.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,976.00000	7,929,000	41.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,976.00000	5,929,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	27.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,976.00000	3,929,000	27.68	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		6.00000	6,000	22.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,982.00000	1,935,000	22.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		207.00000	236,000	13.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		183.00000	165,000	13.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,030.00000	1,075,000	16.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		6.00000	4,000	16.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,025.00000	2,071,000	23.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	0,000	23.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,024.00000	3,071,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,024.00000	4,071,000	32.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	32.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,126.00000	8,079,000	41.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	35.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,126.00000	6,079,000	35.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	28.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,126.00000	4,079,000	28.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		5.00000	5,000	23.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,131.00000	2,084,000	23.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		151.00000	169,000	14.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		277.00000	248,000	14.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		885.00000	929,000	15.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		11.00000	8,000	15.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,875.00000	1,921,000	22.64	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,874.00000	2,921,000	20.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	20.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,874.00000	3,921,000	31.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	31.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,026.00000	7,979,000	41.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	35.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,026.00000	5,979,000	35.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	27.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,026.00000	3,979,000	27.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		6.00000	6,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,032.00000	1,985,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		187.00000	209,000	13.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		213.00000	188,000	13.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		981.00000	1,026,000	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		7.00000	5,000	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,975.00000	2,021,000	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		1.00000	0,000	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,974.00000	3,021,000	19.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	19.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,974.00000	4,021,000	32.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	32.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	41.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,876.00000	7,829,000	41.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,876.00000	5,829,000	34.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,876.00000	3,829,000	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		7.00000	7,000	22.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,883.00000	1,836,000	22.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		266.00000	297,000	14.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		142.00000	126,000	14.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,128.00000	1,174,000	17.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		4.00000	3,000	17.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,124.00000	2,171,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,124.00000	3,171,000	21.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,124.00000	4,171,000	32.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	32.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,376.00000	8,329,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,376.00000	6,329,000	36.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,376.00000	4,329,000	29.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		3.00000	3,000	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,379.00000	2,332,000	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		88.00000	99,000	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		464.00000	428,000	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		653.00000	695,000	15.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		29.00000	24,000	15.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,625.00000	1,672,000	20.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	20.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,624.00000	2,671,000	20.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,624.00000	3,671,000	28.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	28.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,326.00000	8,279,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	36.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,326.00000	6,279,000	36.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,326.00000	4,279,000	28.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		3.00000	3,000	23.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,329.00000	2,282,000	23.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		98.00000	110,000	15.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		424.00000	389,000	15.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		698.00000	740,000	15.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		24.00000	19,000	15.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,675.00000	1,722,000	21.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	21.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,674.00000	2,721,000	20.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,674.00000	3,721,000	28.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	28.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,226.00000	8,179,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,226.00000	6,179,000	35.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	28.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,226.00000	4,179,000	28.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		4.00000	4,000	23.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,230.00000	2,183,000	23.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		122.00000	136,000	14.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		348.00000	315,000	14.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		790.00000	834,000	15.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		16.00000	13,000	15.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,775.00000	1,821,000	21.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	21.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,774.00000	2,821,000	20.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,774.00000	3,821,000	29.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	29.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,176.00000	8,129,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,176.00000	6,129,000	35.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	28.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,176.00000	4,129,000	28.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		4.00000	4,000	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,180.00000	2,133,000	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		135.00000	152,000	14.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		311.00000	281,000	14.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		837.00000	881,000	15.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		13.00000	10,000	15.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,825.00000	1,871,000	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,824.00000	2,871,000	20.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,824.00000	3,871,000	30.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	30.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,426.00000	8,379,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,426.00000	6,379,000	36.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	29.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,426.00000	4,379,000	29.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		3.00000	3,000	23.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,429.00000	2,382,000	23.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		79.00000	89,000	15.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		505.00000	468,000	15.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		609.00000	650,000	15.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		35.00000	29,000	15.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,576.00000	1,622,000	20.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		2.00000	1,000	20.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,574.00000	2,621,000	21.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	21.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,574.00000	3,621,000	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,276.00000	8,229,000	41.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	35.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,276.00000	6,229,000	35.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	28.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,276.00000	4,229,000	28.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		4.00000	4,000	23.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,280.00000	2,233,000	23.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		109.00000	122,000	15.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		385.00000	351,000	15.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		744.00000	787,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		20.00000	16,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,725.00000	1,772,000	21.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	1,000	21.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,724.00000	2,771,000	20.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	20.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,724.00000	3,771,000	29.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	29.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	41.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,476.00000	8,429,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,476.00000	6,429,000	36.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,476.00000	4,429,000	29.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		3.00000	3,000	24.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,479.00000	2,432,000	24.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		72.00000	80,000	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		548.00000	509,000	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		565.00000	606,000	15.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		41.00000	35,000	15.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,526.00000	1,572,000	20.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	20.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,524.00000	2,571,000	21.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,524.00000	3,571,000	26.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	26.72	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.86390	6.81850		14.96	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		262.00000	282,000	15.20	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		350.00000	325,000	15.20	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.30420	7.25100		13.38	0.00	0	1,370.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		187.00000	207,000	13.38	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		236.00000	203,000	13.38	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		168.00000	186,000	13.53	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		267.00000	232,000	13.53	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Call		208.00000	234,000	13.50	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		207.00000	180,000	13.50	0.00	0	0.00
CRD1	On 06/05/2010	Index Future			135.63200	135.66700			0.00	0	2.00
GOVI	On 06/05/2010	GOVI			311.57400	312.02800		6.80	0.00	0	324.00
GOVI	On 06/05/2010	GOVI	309.80	Call		47,316.00000	44,339,000	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		25,036.00000	26,599,000	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			317.27100	317.73400		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		65,217.00000	62,430,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		43,877.00000	45,720,000	6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 06/05/2010	Index Future			362.93900	362.86800			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			7.10000	7.12000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.01000	7.04000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.97000	6.99000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.96000	6.98000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.95000	6.97000			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.96000	6.98000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.99000	7.01000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.11000	7.13000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.31000	7.33000			0.00	0	5,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.55000	7.57000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.89000	7.94000			0.00	0	2,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.19000	8.21000			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			301.56700	302.10200			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.36600	7.36600		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		280.00000	279,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		108.00000	107,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		493.00000	490,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		257.00000	254,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		240.00000	239,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		132.00000	131,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.20700	8.20800		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,765.00000	1,762,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		358.00000	351,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.26300	8.26400		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		2,797.00000	2,796,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		572.00000	566,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,002.00000	2,000,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		915.00000	908,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,692.00000	3,693,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		342.00000	339,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,416.00000	1,408,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,351.00000	1,348,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.29400	8.29500		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,477.00000	2,476,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,575.00000	1,569,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,603.00000	2,601,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,482.00000	1,475,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,356.00000	2,354,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,673.00000	1,666,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.03800	8.97700		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,884.00000	1,585,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,669.00000	1,939,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.08400	9.02200		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,083.00000	3,725,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,003.00000	2,216,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,820.00000	1,605,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,379.00000	4,736,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,264.00000	6,798,000	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		819.00000	924,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,039.00000	8,538,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		508.00000	579,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.11600	9.05100		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,105.00000	4,756,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,306.00000	3,549,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,354.00000	4,995,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,110.00000	3,343,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,488.00000	4,149,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,137.00000	3,390,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.22600	8.21600		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,372.00000	1,340,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		293.00000	299,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.27700	8.26600		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,922.00000	2,886,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		293.00000	297,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.29400	8.28300		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,774.00000	1,749,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,026.00000	1,039,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,875.00000	1,849,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		955.00000	968,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,676.00000	1,651,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,100.00000	1,113,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.75500	8.74500		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		1,813.00000	1,769,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		486.00000	494,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.81100	8.80100		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,012.00000	2,971,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		755.00000	765,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.85100	8.84000		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,371.00000	3,332,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,363.00000	1,378,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,525.00000	3,485,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,275.00000	1,290,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,221.00000	3,182,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,455.00000	1,470,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.78400	8.77400		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,862.00000	1,814,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		567.00000	577,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		4,175.00000	4,118,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		94.00000	95,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,070.00000	2,105,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		469.00000	446,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.83800	8.82800		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,233.00000	3,188,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		888.00000	899,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.87200	8.86100		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,737.00000	3,693,000	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		1,619.00000	1,636,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,904.00000	3,859,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,519.00000	1,534,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,573.00000	3,530,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,724.00000	1,742,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.26800	8.25900		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,614.00000	1,587,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		118.00000	119,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.33600	8.32600		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,180.00000	2,155,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		258.00000	262,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.35900	8.34700		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,522.00000	1,501,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,109.00000	1,120,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,596.00000	1,575,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,048.00000	1,060,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,450.00000	1,430,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,172.00000	1,184,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.95500	8.95600		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,189.00000	2,186,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		469.00000	460,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.01300	9.01300		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,617.00000	3,611,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		846.00000	840,000	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			9.04800	9.04800		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,276.00000	3,271,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,134.00000	2,129,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,434.00000	3,428,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,012.00000	2,006,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,123.00000	3,118,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,262.00000	2,257,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.98000	8.97100		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,227.00000	2,179,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		532.00000	540,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.03100	9.02100		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,715.00000	3,665,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		879.00000	890,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.06600	9.05600		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,383.00000	3,343,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,237.00000	2,256,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,546.00000	3,505,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,108.00000	2,126,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,949.00000	2,910,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,096.00000	2,117,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.96700	8.91700		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		372.00000	297,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,753.00000	4,067,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.00100	8.95000		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		1,733.00000	1,567,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,313.00000	3,541,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.02500	8.97100		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,474.00000	3,250,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,251.00000	3,442,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,664.00000	3,433,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,058.00000	3,242,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,290.00000	3,073,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,453.00000	3,651,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			307.75500	308.20300			0.00	0	100.00

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**Total for Derivatives :** **104,184,031.90**      **13,119**      **916,130.00**

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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			7.34500	7.34500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.16500	8.15500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.00000	8.94000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.18500	8.17000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.70500	8.70000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.74000	8.72500			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			8.21500	8.20000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.91000	8.91000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.94000	8.93000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.94500	8.88500			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>104,184,031.90</b>	<b>13,119</b>	<b>916,130.00</b>