



# Daily MTM Report

Daily summary for: 15/02/2010

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			7.77590	7.75440		16.99	10,699,638.40	1,376	270,274.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,746.00000	8,724,000	49.10	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	46.38	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,746.00000	6,724,000	46.38	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,496.00000	8,474,000	49.10	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,496.00000	6,474,000	45.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		31.00000	30,000	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		527.00000	504,000	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		526.00000	543,000	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		22.00000	17,000	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,504.00000	1,526,000	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,504.00000	2,526,000	28.80	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	5.25	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,504.00000	3,526,000	36.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	36.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,246.00000	8,224,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		761.00000	780,000	19.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		7.00000	4,000	19.99	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,754.00000	1,776,000	24.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,754.00000	2,776,000	30.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,754.00000	3,776,000	38.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	38.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,296.00000	8,274,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,296.00000	6,274,000	45.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,704.00000	3,726,000	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,396.00000	8,374,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,396.00000	4,374,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		618.00000	636,000	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		14.00000	10,000	19.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,604.00000	1,626,000	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,604.00000	3,626,000	37.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,696.00000	8,674,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,696.00000	6,674,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,896.00000	8,874,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,896.00000	6,874,000	46.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		8.00000	7,000	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		904.00000	881,000	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,104.00000	2,126,000	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,104.00000	3,126,000	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,846.00000	8,824,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,846.00000	6,824,000	46.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,796.00000	8,774,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.49	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		6,796.00000	6,774,000	46.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,596.00000	8,574,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,596.00000	6,574,000	46.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,646.00000	8,624,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,646.00000	6,624,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,546.00000	8,524,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,546.00000	6,524,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,455.00000	1,476,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,454.00000	2,476,000	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,454.00000	3,476,000	36.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,446.00000	8,424,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	45.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,446.00000	6,424,000	45.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,346.00000	8,324,000	49.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,346.00000	6,324,000	45.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,846.00000	4,824,000	41.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,654.00000	3,676,000	37.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	37.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		37.00000	36,000	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		483.00000	460,000	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		572.00000	589,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		18.00000	13,000	19.19	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,554.00000	1,576,000	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,554.00000	2,576,000	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,554.00000	3,576,000	37.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	37.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		22.00000	21,000	19.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		618.00000	595,000	19.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		439.00000	453,000	18.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		35.00000	27,000	18.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,405.00000	1,426,000	22.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,404.00000	2,426,000	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,404.00000	3,426,000	35.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,155.00000	1,176,000	21.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		1.00000	0,000	21.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,154.00000	2,176,000	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,154.00000	3,176,000	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		356.00000	368,000	18.19	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		52.00000	42,000	18.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,305.00000	1,326,000	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,304.00000	2,326,000	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,304.00000	3,326,000	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		19.00000	17,000	20.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		665.00000	641,000	20.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		397.00000	410,000	18.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		43.00000	34,000	18.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,354.00000	2,376,000	27.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,354.00000	3,376,000	35.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	35.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,255.00000	1,276,000	22.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		1.00000	0,000	22.05	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	15/03/2010	Foreign Exchange Future	5.50	Call		2,254.00000	2,276,000	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,254.00000	3,276,000	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,296.00000	5,274,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,205.00000	1,226,000	21.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		1.00000	0,000	21.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,204.00000	2,226,000	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,204.00000	3,226,000	34.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,446.00000	4,424,000	40.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		7.00000	6,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		953.00000	930,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		184.00000	188,000	17.19	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		130.00000	112,000	17.19	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,056.00000	1,077,000	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		2.00000	1,000	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,054.00000	2,076,000	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,054.00000	3,076,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		156.00000	159,000	16.99	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		152.00000	133,000	16.99	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,006.00000	1,027,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		2.00000	1,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,004.00000	2,026,000	25.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,004.00000	3,026,000	32.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	32.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2.00000	2,000	23.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,298.00000	1,276,000	23.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		713.00000	732,000	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		9.00000	6,000	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,704.00000	1,726,000	23.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,704.00000	2,726,000	30.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	30.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		116.00000	117,000	17.49	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		212.00000	191,000	17.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		907.00000	928,000	20.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		3.00000	2,000	20.59	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,904.00000	1,926,000	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,904.00000	2,926,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3.00000	3,000	22.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,149.00000	1,127,000	22.68	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		858.00000	878,000	20.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		4.00000	2,000	20.39	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,854.00000	1,876,000	24.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		809.00000	829,000	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		5.00000	3,000	20.19	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,804.00000	1,826,000	24.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,804.00000	2,826,000	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,346.00000	5,324,000	43.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,346.00000	4,324,000	40.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		665.00000	684,000	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		11.00000	8,000	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,654.00000	1,676,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,654.00000	2,676,000	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,246.00000	4,224,000	40.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		482.00000	497,000	18.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		28.00000	21,000	18.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	48.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,646.00000	7,624,000	48.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,355.00000	1,376,000	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		1.00000	0,000	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,854.00000	2,876,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,354.00000	4,376,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	48.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,896.00000	7,874,000	48.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,896.00000	4,874,000	42.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,105.00000	1,126,000	21.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	0,000	21.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,604.00000	2,626,000	29.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,104.00000	4,126,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		318.00000	328,000	17.99	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		64.00000	52,000	17.99	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2.00000	1,000	23.91	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,398.00000	1,375,000	23.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,496.00000	4,474,000	41.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		281.00000	290,000	17.79	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		77.00000	64,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		246.00000	254,000	17.59	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		92.00000	78,000	17.59	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,796.00000	1,774,000	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,697.00000	1,675,000	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		214.00000	220,000	17.39	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		110.00000	94,000	17.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		99.00000	99,000	17.73	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		245.00000	223,000	17.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	41.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,696.00000	4,674,000	41.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		61.00000	60,000	18.47	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		357.00000	334,000	18.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,946.00000	4,924,000	42.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		26.00000	25,000	19.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		572.00000	549,000	19.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,596.00000	4,574,000	41.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,896.00000	1,874,000	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		85.00000	84,000	17.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		281.00000	258,000	17.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.45	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	12.40	Put		4,646.00000	4,624,000	41.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		72.00000	71,000	18.23	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		318.00000	295,000	18.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		44.00000	42,000	18.97	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		440.00000	416,000	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,746.00000	4,724,000	41.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,346.00000	2,324,000	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,246.00000	2,224,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,146.00000	2,124,000	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		52.00000	51,000	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		398.00000	375,000	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,146.00000	5,124,000	42.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,446.00000	2,424,000	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		13.00000	12,000	20.70	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		759.00000	736,000	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	42.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,096.00000	5,074,000	42.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		16.00000	14,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		712.00000	688,000	20.45	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	12.95	Call		0.00000	0,000	42.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,196.00000	5,174,000	42.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		11.00000	10,000	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		807.00000	784,000	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,246.00000	5,224,000	42.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,646.00000	2,624,000	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,546.00000	2,524,000	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		9.00000	8,000	21.19	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		855.00000	832,000	21.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	43.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,396.00000	5,374,000	43.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		6.00000	5,000	21.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,002.00000	979,000	21.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	44.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,896.00000	5,874,000	44.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,248.00000	1,226,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,496.00000	5,474,000	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,796.00000	2,774,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		4.00000	3,000	22.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,100.00000	1,077,000	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	44.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,846.00000	5,824,000	44.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,596.00000	5,574,000	43.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,896.00000	2,874,000	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3.00000	2,000	22.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,199.00000	1,176,000	22.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	43.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,446.00000	5,424,000	43.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,746.00000	2,724,000	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		5.00000	4,000	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,051.00000	1,028,000	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	44.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,746.00000	5,724,000	44.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,547.00000	1,525,000	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	25.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,647.00000	1,625,000	25.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	44.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,046.00000	6,024,000	44.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,846.00000	1,824,000	26.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,246.00000	6,224,000	45.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,146.00000	4,124,000	40.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,046.00000	2,024,000	27.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,396.00000	6,374,000	45.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	40.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,296.00000	4,274,000	40.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,196.00000	4,174,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,146.00000	6,124,000	45.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,046.00000	4,024,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	39.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,946.00000	3,924,000	39.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	26.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,946.00000	1,924,000	26.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,196.00000	6,174,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,096.00000	4,074,000	40.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		3,996.00000	3,974,000	39.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	39.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,896.00000	3,874,000	39.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	38.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,796.00000	3,774,000	38.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,546.00000	5,524,000	43.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,846.00000	2,824,000	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2.00000	2,000	23.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,348.00000	1,326,000	23.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,646.00000	5,624,000	43.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,146.00000	3,124,000	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,046.00000	3,024,000	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,946.00000	2,924,000	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	24.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,447.00000	1,425,000	24.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	44.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,696.00000	5,674,000	44.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	33.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,996.00000	2,974,000	33.37	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,497.00000	1,475,000	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	44.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,796.00000	5,774,000	44.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	37.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,696.00000	3,674,000	37.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	37.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,596.00000	3,574,000	37.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	36.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,496.00000	3,474,000	36.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,396.00000	3,374,000	35.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.32	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,296.00000	3,274,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,196.00000	3,174,000	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,096.00000	3,074,000	34.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,597.00000	1,575,000	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,946.00000	5,924,000	44.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	38.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,846.00000	3,824,000	38.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.24	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	11.50	Put		3,746.00000	3,724,000	38.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,646.00000	3,624,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,546.00000	3,524,000	36.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	36.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,446.00000	3,424,000	36.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,346.00000	3,324,000	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,747.00000	1,724,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,796.00000	4,774,000	41.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,696.00000	2,674,000	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,596.00000	2,574,000	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,496.00000	2,474,000	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,396.00000	2,374,000	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,296.00000	2,274,000	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,196.00000	2,174,000	28.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,996.00000	1,974,000	26.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.21	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,546.00000	4,524,000	41.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.53	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,096.00000	2,074,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	37.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,686.00000	3,664,000	37.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,246.00000	3,224,000	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	48.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,846.00000	7,824,000	48.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,154.00000	4,176,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	48.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,796.00000	7,774,000	48.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,204.00000	4,226,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,946.00000	7,924,000	48.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,054.00000	4,076,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,046.00000	8,024,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		135.00000	137,000	17.24	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	7.80	Put		181.00000	161,000	17.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		956.00000	977,000	20.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		2.00000	1,000	20.79	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,954.00000	1,976,000	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,954.00000	2,976,000	32.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,954.00000	3,976,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,096.00000	8,074,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,096.00000	6,074,000	44.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,904.00000	3,926,000	40.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	40.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,146.00000	8,124,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,854.00000	3,876,000	39.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	39.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	48.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,696.00000	7,674,000	48.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,304.00000	4,326,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	48.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,746.00000	7,724,000	48.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,254.00000	4,276,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,996.00000	7,974,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,996.00000	5,974,000	44.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,004.00000	4,026,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,196.00000	8,174,000	49.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,804.00000	3,826,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	39.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.91060	7.88920		18.24	1,977,650.00	250	39,897.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		178.00000	181,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		689.00000	670,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,261.00000	8,239,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,261.00000	6,239,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,739.00000	3,761,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,311.00000	8,289,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,311.00000	6,289,000	31.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,689.00000	3,711,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,411.00000	8,389,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,711.00000	8,689,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,911.00000	8,889,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,911.00000	6,889,000	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		13.00000	13,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,924.00000	2,902,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,861.00000	8,839,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,861.00000	6,839,000	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		14.00000	13,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,875.00000	2,852,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,142.00000	2,163,000	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,139.00000	3,161,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,811.00000	8,789,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.46	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	14.70	Put		6,811.00000	6,789,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,611.00000	8,589,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,661.00000	8,639,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,561.00000	8,539,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,561.00000	6,539,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		580.00000	591,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		141.00000	130,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,450.00000	1,470,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		11.00000	9,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,441.00000	2,462,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	1,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,439.00000	3,461,000	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,461.00000	8,439,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,461.00000	6,439,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,548.00000	1,568,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		9.00000	7,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,540.00000	2,562,000	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	25.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,539.00000	3,561,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,361.00000	8,339,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		724.00000	738,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		85.00000	77,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,646.00000	1,667,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		7.00000	6,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,639.00000	3,661,000	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,411.00000	6,389,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,912.00000	4,890,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		201.00000	204,000	19.84	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		612.00000	593,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		686.00000	700,000	17.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		97.00000	89,000	17.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,597.00000	1,618,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		8.00000	7,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,590.00000	2,612,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,589.00000	3,611,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		168.00000	170,000	20.44	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		729.00000	709,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		119.00000	120,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		980.00000	959,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,711.00000	6,689,000	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,661.00000	6,639,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		6.00000	5,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,667.00000	3,644,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,611.00000	6,589,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		126.00000	127,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		937.00000	916,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,208.00000	1,227,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		19.00000	16,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,191.00000	2,213,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,189.00000	3,211,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		158.00000	160,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		769.00000	749,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		547.00000	558,000	17.67	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		158.00000	147,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,391.00000	2,412,000	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	1,000	24.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,389.00000	3,411,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,162.00000	5,140,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		3.00000	3,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,164.00000	4,142,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		10.00000	9,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,171.00000	3,148,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		149.00000	151,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		810.00000	790,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		515.00000	525,000	17.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		176.00000	164,000	17.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,353.00000	1,372,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		14.00000	11,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,341.00000	2,362,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	1,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,339.00000	3,361,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,212.00000	5,190,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		3.00000	3,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,214.00000	4,192,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		9.00000	9,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,220.00000	3,198,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		141.00000	143,000	21.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		852.00000	832,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,304.00000	1,324,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		15.00000	13,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,291.00000	2,312,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	1,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,289.00000	3,311,000	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,262.00000	5,240,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		9.00000	8,000	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,270.00000	3,247,000	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		133.00000	134,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		894.00000	873,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,256.00000	1,275,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		17.00000	14,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,241.00000	2,262,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	1,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,239.00000	3,261,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,412.00000	5,390,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		2.00000	2,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,413.00000	4,391,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		8.00000	7,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,419.00000	3,396,000	28.02	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	8.80	Call		112.00000	113,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,023.00000	1,002,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		375.00000	382,000	18.10	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		286.00000	271,000	18.10	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,112.00000	1,131,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		23.00000	20,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,092.00000	2,113,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	2,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,090.00000	3,111,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		351.00000	357,000	18.17	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		312.00000	296,000	18.17	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,064.00000	1,083,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		25.00000	22,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,042.00000	2,063,000	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,040.00000	3,061,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,512.00000	5,490,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		7.00000	6,000	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,518.00000	3,495,000	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		101.00000	102,000	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,112.00000	1,091,000	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		328.00000	334,000	18.24	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		339.00000	323,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,017.00000	1,035,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		28.00000	24,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,993.00000	2,014,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,990.00000	3,011,000	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,612.00000	5,590,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		6.00000	5,000	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,617.00000	3,594,000	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,811.00000	5,789,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,812.00000	4,790,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		5.00000	4,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,816.00000	3,793,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		15.00000	14,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,826.00000	2,803,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,761.00000	5,739,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	1,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,763.00000	4,740,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		5.00000	4,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,766.00000	3,743,000	28.47	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	7.15	Call		803.00000	818,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		64.00000	57,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,745.00000	1,766,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		6.00000	5,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,740.00000	2,761,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,712.00000	5,689,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		5.00000	5,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,716.00000	3,694,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		17.00000	16,000	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,728.00000	2,705,000	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		82.00000	82,000	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,293.00000	1,271,000	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		256.00000	260,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		467.00000	449,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		844.00000	860,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		55.00000	49,000	17.10	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,794.00000	1,815,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		5.00000	4,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,790.00000	2,811,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,562.00000	5,540,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		6.00000	6,000	28.21	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	11.45	Put		3,567.00000	3,545,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		308.00000	314,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		369.00000	353,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		973.00000	990,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		34.00000	29,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,943.00000	1,964,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	3,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,940.00000	2,961,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,462.00000	5,440,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,463.00000	4,441,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		7.00000	6,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,468.00000	3,445,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		95.00000	96,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,156.00000	1,135,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		106.00000	107,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,067.00000	1,046,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,112.00000	5,090,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		3.00000	3,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,114.00000	4,092,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		90.00000	91,000	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,201.00000	1,180,000	22.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		929.00000	946,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		40.00000	35,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,893.00000	1,914,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		4.00000	3,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,312.00000	5,290,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		8.00000	8,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,319.00000	3,297,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		74.00000	74,000	23.44	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,385.00000	1,363,000	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		763.00000	778,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		74.00000	67,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,696.00000	1,716,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		7.00000	5,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,690.00000	2,711,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		4.00000	4,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,965.00000	3,943,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		70.00000	70,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,431.00000	1,409,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		86.00000	86,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,247.00000	1,225,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		649.00000	662,000	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		110.00000	101,000	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.00	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,611.00000	7,589,000	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,111.00000	6,089,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,613.00000	4,591,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		11.00000	10,000	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,122.00000	3,099,000	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,401.00000	1,421,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		12.00000	10,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,890.00000	2,911,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,389.00000	4,411,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,861.00000	7,839,000	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,361.00000	6,339,000	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		8.00000	7,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,369.00000	3,346,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		214.00000	217,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		575.00000	556,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,160.00000	1,179,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		21.00000	18,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,640.00000	2,661,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	25.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,139.00000	4,161,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		67.00000	67,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,478.00000	1,456,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		484.00000	494,000	17.81	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		195.00000	183,000	17.81	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		3.00000	2,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,364.00000	4,341,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		4.00000	3,000	28.79	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,015.00000	3,992,000	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		77.00000	78,000	23.24	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,338.00000	1,317,000	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		64.00000	64,000	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,525.00000	1,503,000	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		455.00000	464,000	17.88	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		216.00000	203,000	17.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		3.00000	2,000	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,314.00000	4,291,000	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		50.00000	50,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,761.00000	1,739,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		55.00000	55,000	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,666.00000	1,644,000	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		427.00000	435,000	17.95	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		238.00000	224,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		48.00000	48,000	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,809.00000	1,787,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		53.00000	53,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,714.00000	1,692,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		58.00000	58,000	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,619.00000	1,597,000	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		400.00000	408,000	18.02	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		261.00000	247,000	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	2,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,663.00000	4,641,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		241.00000	245,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		502.00000	484,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,862.00000	4,840,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		16.00000	15,000	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,777.00000	2,754,000	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		18.00000	17,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,679.00000	2,656,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		20.00000	19,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,581.00000	2,558,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		189.00000	192,000	20.04	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		650.00000	631,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,713.00000	4,690,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		19.00000	18,000	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,630.00000	2,607,000	27.01	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	10.40	Call		21.00000	21,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,532.00000	2,510,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		227.00000	230,000	19.44	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		538.00000	519,000	19.44	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		2.00000	2,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,563.00000	4,541,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		23.00000	22,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,484.00000	2,461,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		26.00000	25,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,387.00000	2,364,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		29.00000	28,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,290.00000	2,267,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		33.00000	32,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,194.00000	2,171,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		37.00000	37,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,098.00000	2,076,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		41.00000	41,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,002.00000	1,980,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		44.00000	44,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,905.00000	1,883,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		273.00000	277,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		434.00000	416,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		3.00000	2,000	29.05	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,264.00000	4,241,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		61.00000	61,000	24.24	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		1,572.00000	1,550,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		2.00000	2,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,513.00000	4,491,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		24.00000	24,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,435.00000	2,413,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		27.00000	27,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,338.00000	2,316,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		31.00000	30,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,242.00000	2,219,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		39.00000	39,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,050.00000	2,028,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		42.00000	42,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,953.00000	1,931,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		46.00000	46,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,857.00000	1,835,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		290.00000	295,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		401.00000	384,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		35.00000	34,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,146.00000	2,123,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,811.00000	7,789,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,189.00000	4,211,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,861.00000	5,839,000	30.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		5.00000	4,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,866.00000	3,843,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,911.00000	7,889,000	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,911.00000	5,889,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		4.00000	4,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,915.00000	3,893,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,089.00000	4,111,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,061.00000	8,039,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,061.00000	6,039,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		4.00000	3,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,065.00000	4,042,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,939.00000	3,961,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,961.00000	7,939,000	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,961.00000	5,939,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,039.00000	4,061,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,611.00000	9,589,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,011.00000	7,989,000	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,011.00000	5,989,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,989.00000	4,011,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,111.00000	8,089,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,889.00000	3,911,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,161.00000	8,139,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,161.00000	6,139,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		886.00000	903,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		47.00000	42,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,844.00000	1,865,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	4,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,840.00000	2,861,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,839.00000	3,861,000	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,711.00000	7,689,000	34.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,289.00000	4,311,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,761.00000	7,739,000	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,239.00000	4,261,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,211.00000	8,189,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,211.00000	6,189,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,789.00000	3,811,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		614.00000	626,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		125.00000	115,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.04470	8.02340		18.74	0.00	0	6,833.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,828.00000	7,806,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		11.00000	11,000	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,838.00000	5,816,000	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		36.00000	36,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,863.00000	3,841,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		114.00000	116,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,941.00000	1,921,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,229.00000	1,248,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		56.00000	53,000	17.41	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,181.00000	2,202,000	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	7,000	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,175.00000	3,196,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,174.00000	4,195,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,778.00000	7,756,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		11.00000	11,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,788.00000	5,766,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		37.00000	37,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,814.00000	3,792,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		118.00000	120,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,895.00000	1,875,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		560.00000	571,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		337.00000	326,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,274.00000	1,293,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		51.00000	48,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,231.00000	2,251,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		8.00000	6,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,225.00000	3,246,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	1,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,224.00000	4,245,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		535.00000	546,000	18.38	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		362.00000	351,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,878.00000	7,856,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		11.00000	11,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,888.00000	5,866,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		35.00000	35,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,912.00000	3,890,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		111.00000	113,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,988.00000	1,968,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		510.00000	521,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		387.00000	376,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,184.00000	1,203,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		61.00000	58,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,132.00000	2,152,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	7,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,125.00000	3,146,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,124.00000	4,145,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,928.00000	7,906,000	30.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		11.00000	10,000	32.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,938.00000	5,915,000	32.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		34.00000	35,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,961.00000	3,940,000	29.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		108.00000	109,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,035.00000	2,014,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		487.00000	498,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		414.00000	403,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,140.00000	1,159,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		67.00000	64,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,082.00000	2,103,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		9.00000	8,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,075.00000	3,097,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,074.00000	4,095,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,028.00000	8,006,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		10.00000	10,000	32.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,037.00000	6,015,000	32.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		32.00000	33,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,059.00000	4,038,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		101.00000	103,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,128.00000	2,108,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		445.00000	453,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		472.00000	458,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,056.00000	1,071,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		83.00000	76,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,984.00000	2,004,000	19.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		11.00000	9,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,976.00000	2,997,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		3.00000	2,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,974.00000	3,995,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,078.00000	8,056,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		9.00000	9,000	32.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,086.00000	6,064,000	32.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		31.00000	32,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,108.00000	4,087,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		98.00000	100,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,175.00000	2,155,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		426.00000	434,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		503.00000	489,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,016.00000	1,031,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		93.00000	86,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,935.00000	1,956,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		12.00000	11,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,926.00000	2,947,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,924.00000	3,945,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,128.00000	8,106,000	30.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		9.00000	9,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,136.00000	6,114,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		30.00000	31,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,157.00000	4,136,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		94.00000	96,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,221.00000	2,201,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		408.00000	416,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		535.00000	521,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		978.00000	992,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		105.00000	97,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,887.00000	1,907,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		14.00000	12,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,876.00000	2,897,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,874.00000	3,895,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,278.00000	8,256,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		7.00000	8,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,284.00000	6,263,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		28.00000	28,000	30.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,305.00000	4,283,000	30.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		85.00000	87,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,362.00000	2,342,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		867.00000	881,000	17.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		144.00000	136,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,742.00000	1,762,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		19.00000	17,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,727.00000	2,748,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		4.00000	3,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,724.00000	3,745,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,228.00000	8,206,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		8.00000	8,000	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,235.00000	6,213,000	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		29.00000	29,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,256.00000	4,234,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		88.00000	90,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,315.00000	2,295,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		375.00000	382,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		602.00000	587,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		903.00000	917,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		130.00000	122,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,790.00000	1,810,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		17.00000	15,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,777.00000	2,798,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		4.00000	3,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,774.00000	3,795,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,378.00000	8,356,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		7.00000	7,000	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,384.00000	6,362,000	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		26.00000	26,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,403.00000	4,381,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		80.00000	81,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,457.00000	2,436,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		330.00000	336,000	19.86	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		707.00000	691,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		798.00000	811,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		175.00000	166,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,646.00000	1,666,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		23.00000	21,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,627.00000	2,648,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,624.00000	3,646,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		359.00000	366,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		636.00000	621,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	2,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,678.00000	7,657,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		12.00000	12,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,689.00000	5,667,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		39.00000	39,000	29.05	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	13/09/2010	Foreign Exchange Future	11.70	Put		3,716.00000	3,694,000	29.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		125.00000	127,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,802.00000	1,782,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		614.00000	625,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		291.00000	280,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,365.00000	1,384,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		42.00000	39,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,330.00000	2,351,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		7.00000	6,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,325.00000	3,346,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	1,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,324.00000	4,345,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,728.00000	7,706,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		12.00000	12,000	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,739.00000	5,717,000	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		38.00000	38,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,765.00000	3,743,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		122.00000	124,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,849.00000	1,829,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		586.00000	598,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		313.00000	303,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,319.00000	1,338,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		46.00000	43,000	17.63	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,280.00000	2,301,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	6,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,275.00000	3,296,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	1,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,274.00000	4,295,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,978.00000	7,956,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		10.00000	10,000	32.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,987.00000	5,965,000	32.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		34.00000	34,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,011.00000	3,989,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		105.00000	106,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,082.00000	2,061,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		465.00000	475,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		442.00000	430,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,096.00000	1,115,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		73.00000	70,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,033.00000	2,054,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		10.00000	9,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,026.00000	3,047,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,024.00000	4,045,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,178.00000	8,156,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		8.00000	8,000	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,185.00000	6,163,000	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		29.00000	30,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,206.00000	4,185,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		91.00000	93,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,268.00000	2,248,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		391.00000	398,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		568.00000	553,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		940.00000	954,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		117.00000	109,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,838.00000	1,858,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		15.00000	13,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,826.00000	2,847,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,824.00000	3,845,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,328.00000	8,306,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		7.00000	7,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,334.00000	6,312,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		27.00000	27,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,354.00000	4,332,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		83.00000	84,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,410.00000	2,389,000	25.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		344.00000	351,000	19.70	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		671.00000	656,000	19.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		832.00000	845,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		159.00000	150,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,694.00000	1,714,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		21.00000	19,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,677.00000	2,698,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,674.00000	3,695,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		164.00000	167,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,441.00000	1,422,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		183.00000	186,000	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,310.00000	1,291,000	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		819.00000	802,000	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		292.00000	297,000	20.35	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		935.00000	918,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		258.00000	263,000	20.83	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		190.00000	193,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,267.00000	1,248,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		204.00000	208,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,181.00000	1,163,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.17710	8.15620		18.88	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		16.00000	17,000	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,810.00000	7,790,000	33.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		36.00000	36,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,830.00000	5,809,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		76.00000	77,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,870.00000	3,850,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		188.00000	192,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,982.00000	1,965,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		651.00000	661,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		445.00000	434,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,300.00000	1,317,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		94.00000	90,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,221.00000	2,241,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		15.00000	14,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,211.00000	3,232,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	5,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,207.00000	4,228,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		428.00000	436,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		822.00000	809,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		16.00000	16,000	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,860.00000	7,839,000	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		35.00000	35,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,879.00000	5,858,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		75.00000	76,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,919.00000	3,899,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		184.00000	187,000	23.92	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		2,028.00000	2,010,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,259.00000	1,275,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		103.00000	98,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,171.00000	2,192,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	15,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,161.00000	3,182,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	5,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,157.00000	4,178,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		16.00000	16,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,910.00000	7,889,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		34.00000	35,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,928.00000	5,908,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		73.00000	75,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,967.00000	3,948,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		179.00000	183,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,073.00000	2,056,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		605.00000	615,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		499.00000	488,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,218.00000	1,234,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		112.00000	107,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,122.00000	2,142,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		16.00000	15,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,112.00000	3,132,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		6.00000	5,000	23.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,107.00000	4,128,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		16.00000	16,000	33.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,960.00000	7,939,000	33.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		34.00000	34,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,978.00000	5,957,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		72.00000	73,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,016.00000	3,996,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		175.00000	178,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,119.00000	2,101,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		583.00000	593,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		527.00000	516,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,177.00000	1,194,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		121.00000	117,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,073.00000	2,093,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		17.00000	16,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,062.00000	3,083,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	6,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,057.00000	4,078,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		627.00000	638,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		471.00000	461,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		15.00000	15,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,009.00000	7,988,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		33.00000	34,000	31.74	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	14.15	Put		6,027.00000	6,007,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		71.00000	72,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,065.00000	4,045,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		171.00000	174,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,165.00000	2,147,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		562.00000	571,000	18.88	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		556.00000	544,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,138.00000	1,154,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		132.00000	127,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,024.00000	2,044,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		18.00000	17,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,013.00000	3,033,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	6,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,008.00000	4,028,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		15.00000	15,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,059.00000	8,038,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		33.00000	33,000	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,077.00000	6,056,000	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		69.00000	70,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,113.00000	4,093,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		166.00000	169,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,210.00000	2,192,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		543.00000	552,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		587.00000	575,000	19.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,101.00000	1,117,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		145.00000	140,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,976.00000	1,996,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		20.00000	19,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,963.00000	2,984,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	7,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,958.00000	3,979,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		15.00000	15,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,109.00000	8,088,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		32.00000	32,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,126.00000	6,105,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		68.00000	69,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,162.00000	4,142,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		162.00000	165,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,256.00000	2,238,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		524.00000	534,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		618.00000	607,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,065.00000	1,080,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		159.00000	153,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,929.00000	1,948,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		23.00000	21,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,913.00000	2,934,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	7,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,908.00000	3,929,000	26.76	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		13.00000	13,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,307.00000	8,286,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		29.00000	30,000	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,323.00000	6,303,000	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		62.00000	63,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,356.00000	4,336,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		146.00000	149,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,440.00000	2,422,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		458.00000	466,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		752.00000	739,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		930.00000	944,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		224.00000	217,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,742.00000	1,761,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		36.00000	34,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,715.00000	2,735,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	8,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,708.00000	3,729,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		13.00000	13,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,257.00000	8,236,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		30.00000	30,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,274.00000	6,253,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		63.00000	65,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,307.00000	4,288,000	29.05	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	10.40	Call		150.00000	153,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,394.00000	2,376,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		474.00000	482,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		718.00000	705,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		962.00000	976,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		206.00000	199,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,788.00000	1,807,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		32.00000	30,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,765.00000	2,785,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		9.00000	8,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,758.00000	3,779,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		414.00000	422,000	20.11	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		858.00000	845,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		13.00000	13,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,357.00000	8,336,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		29.00000	29,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,373.00000	6,352,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		61.00000	62,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,405.00000	4,385,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		142.00000	145,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,486.00000	2,468,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		443.00000	451,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		787.00000	774,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		898.00000	912,000	17.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		242.00000	235,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,696.00000	1,715,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		40.00000	38,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,665.00000	2,686,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	9,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,659.00000	3,679,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	2,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		507.00000	516,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		651.00000	639,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		17.00000	17,000	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,711.00000	7,690,000	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		37.00000	37,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,731.00000	5,710,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		79.00000	80,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,773.00000	3,753,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		198.00000	202,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,892.00000	1,875,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		700.00000	711,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		394.00000	384,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,385.00000	1,402,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		79.00000	75,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,319.00000	2,340,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		13.00000	13,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,310.00000	3,331,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	24.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,307.00000	4,328,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		17.00000	17,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,761.00000	7,740,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		36.00000	37,000	31.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,780.00000	5,760,000	31.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		77.00000	79,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,821.00000	3,802,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		193.00000	197,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,937.00000	1,920,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		675.00000	686,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		419.00000	409,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,342.00000	1,359,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		86.00000	82,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,270.00000	2,290,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	13,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,261.00000	3,281,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	4,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,257.00000	4,278,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		14.00000	14,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,158.00000	8,137,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		31.00000	32,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,175.00000	6,155,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		66.00000	67,000	28.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,210.00000	4,190,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		158.00000	161,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,302.00000	2,284,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,030.00000	1,045,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		174.00000	168,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,881.00000	1,901,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		25.00000	24,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,864.00000	2,884,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		8.00000	7,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,858.00000	3,879,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		14.00000	14,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,208.00000	8,187,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		31.00000	31,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,225.00000	6,204,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		65.00000	66,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,259.00000	4,239,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		154.00000	157,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,348.00000	2,330,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		490.00000	498,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		684.00000	671,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		996.00000	1,010,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		190.00000	183,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,835.00000	1,854,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		29.00000	27,000	17.46	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	13/12/2010	Foreign Exchange Future	5.35	Call		2,814.00000	2,835,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	8,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,808.00000	3,829,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		23.00000	23,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,917.00000	6,896,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		49.00000	50,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,943.00000	4,923,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		109.00000	111,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,003.00000	2,984,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		311.00000	317,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,205.00000	1,190,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,106.00000	5,127,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,246.00000	1,230,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		302.00000	307,000	21.47	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		239.00000	244,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,583.00000	1,567,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		284.00000	290,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,328.00000	1,313,000	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.17640	12.12120		13.41	121,764.00	10	11,891.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,879.00000	9,824,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.36	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	20.00	Put		7,879.00000	7,824,000	40.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,879.00000	5,824,000	37.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,879.00000	3,824,000	29.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,881.00000	1,826,000	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		22.00000	21,000	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		901.00000	845,000	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		261.00000	287,000	13.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		140.00000	111,000	13.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,126.00000	1,180,000	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		5.00000	4,000	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,122.00000	2,177,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,029.00000	9,974,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,029.00000	7,974,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	37.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,029.00000	5,974,000	37.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,029.00000	3,974,000	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		2.00000	1,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,031.00000	1,975,000	21.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		15.00000	14,000	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,044.00000	988,000	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		181.00000	194,000	13.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		210.00000	168,000	13.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		979.00000	1,032,000	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		8.00000	6,000	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,972.00000	2,027,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	1,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,979.00000	9,924,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,979.00000	7,924,000	40.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,979.00000	5,924,000	37.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,979.00000	3,924,000	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		2.00000	2,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,981.00000	1,926,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		17.00000	16,000	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		996.00000	940,000	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		203.00000	223,000	13.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		182.00000	147,000	13.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,028.00000	1,081,000	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		7.00000	5,000	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,022.00000	2,077,000	22.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	1,000	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,971.00000	3,026,000	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,379.00000	9,324,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,379.00000	7,324,000	39.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,229.00000	9,174,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,229.00000	7,174,000	39.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	34.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,229.00000	5,174,000	34.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,229.00000	3,174,000	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		9.00000	9,000	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,238.00000	1,183,000	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		113.00000	118,000	14.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		342.00000	292,000	14.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		788.00000	838,000	15.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		17.00000	12,000	15.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,772.00000	1,827,000	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,771.00000	2,826,000	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	24.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,079.00000	9,024,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	39.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,079.00000	7,024,000	39.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	34.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,079.00000	5,024,000	34.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,079.00000	3,024,000	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		13.00000	12,000	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,092.00000	1,036,000	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		161.00000	172,000	13.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		240.00000	196,000	13.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		931.00000	983,000	16.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		10.00000	7,000	16.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,922.00000	1,977,000	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	1,000	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,921.00000	2,976,000	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,129.00000	9,074,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,129.00000	7,074,000	39.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	34.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,129.00000	5,074,000	34.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.45	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	15.25	Put		3,129.00000	3,074,000	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		12.00000	11,000	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,141.00000	1,085,000	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		143.00000	152,000	13.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		272.00000	226,000	13.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		883.00000	934,000	16.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		12.00000	8,000	16.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,872.00000	1,927,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,871.00000	2,926,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,279.00000	9,224,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,279.00000	7,224,000	39.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	35.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,279.00000	5,224,000	35.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,279.00000	3,224,000	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		8.00000	8,000	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,287.00000	1,232,000	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		100.00000	104,000	14.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		379.00000	328,000	14.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		742.00000	791,000	15.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		21.00000	15,000	15.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,722.00000	1,777,000	21.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	21.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,721.00000	2,776,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,529.00000	9,474,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,529.00000	7,474,000	39.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,679.00000	9,624,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	40.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,679.00000	7,624,000	40.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,929.00000	9,874,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	40.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,929.00000	7,874,000	40.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,929.00000	5,874,000	37.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,929.00000	3,874,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		19.00000	18,000	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		948.00000	892,000	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		231.00000	254,000	13.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		160.00000	128,000	13.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,077.00000	1,130,000	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	15/03/2010	Foreign Exchange Future	11.05	Put		6.00000	4,000	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,072.00000	2,127,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,829.00000	9,774,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,829.00000	7,774,000	40.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,779.00000	9,724,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,779.00000	7,724,000	40.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,729.00000	9,674,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,729.00000	7,674,000	40.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,629.00000	9,574,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	40.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,629.00000	7,574,000	40.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,479.00000	9,424,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,479.00000	7,424,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,429.00000	9,374,000	40.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,429.00000	7,374,000	39.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,329.00000	9,274,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,329.00000	7,274,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	35.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,329.00000	5,274,000	35.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,329.00000	3,274,000	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		7.00000	7,000	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,336.00000	1,281,000	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		88.00000	91,000	14.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		417.00000	365,000	14.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		696.00000	744,000	15.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		25.00000	18,000	15.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,672.00000	1,727,000	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	1,000	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,671.00000	2,726,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,179.00000	9,124,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,179.00000	7,124,000	39.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	34.69	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	17.30	Put		5,179.00000	5,124,000	34.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,179.00000	4,124,000	31.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,179.00000	3,124,000	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,180.00000	2,125,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		11.00000	10,000	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,190.00000	1,134,000	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		127.00000	134,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		306.00000	258,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		836.00000	886,000	15.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		15.00000	10,000	15.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,822.00000	1,877,000	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,821.00000	2,876,000	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		2.00000	2,000	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,931.00000	1,876,000	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,779.00000	5,724,000	36.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,779.00000	4,724,000	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,779.00000	3,724,000	29.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	0,000	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,780.00000	2,724,000	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		3.00000	2,000	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,782.00000	1,726,000	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		28.00000	27,000	16.38	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		807.00000	751,000	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		327.00000	358,000	14.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		106.00000	82,000	14.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,225.00000	1,279,000	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		4.00000	3,000	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,221.00000	2,277,000	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	1,000	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	35.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,529.00000	5,474,000	35.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,529.00000	4,474,000	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,529.00000	3,474,000	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		1.00000	1,000	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,530.00000	2,475,000	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		5.00000	4,000	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,534.00000	1,478,000	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		53.00000	54,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		582.00000	528,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		521.00000	562,000	14.91	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		50.00000	36,000	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,473.00000	1,528,000	19.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2.00000	2,000	19.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,471.00000	2,526,000	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,629.00000	5,574,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,629.00000	4,574,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,629.00000	3,574,000	28.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	1,000	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,630.00000	2,575,000	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		4.00000	3,000	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,633.00000	1,577,000	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		41.00000	41,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		670.00000	615,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		439.00000	477,000	14.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		68.00000	51,000	14.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,374.00000	1,428,000	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3.00000	2,000	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,371.00000	2,426,000	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	35.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,429.00000	5,374,000	35.57	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	16.55	Call		0.00000	0,000	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,429.00000	4,374,000	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,429.00000	3,374,000	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,430.00000	2,375,000	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		6.00000	5,000	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,435.00000	1,379,000	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		69.00000	70,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		498.00000	444,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		607.00000	651,000	15.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		36.00000	25,000	15.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,573.00000	1,627,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2.00000	1,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,571.00000	2,626,000	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,729.00000	5,674,000	36.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	33.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,729.00000	4,674,000	33.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,729.00000	3,674,000	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	0,000	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,730.00000	2,674,000	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		3.00000	3,000	20.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,732.00000	1,677,000	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		32.00000	31,000	16.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		761.00000	705,000	16.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		363.00000	396,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		92.00000	70,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,275.00000	1,329,000	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		4.00000	3,000	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,271.00000	2,327,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	1,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,829.00000	5,774,000	36.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,829.00000	4,774,000	33.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,829.00000	3,774,000	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,829.00000	2,774,000	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,831.00000	1,776,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		25.00000	24,000	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		854.00000	798,000	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		293.00000	321,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		122.00000	95,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,176.00000	1,229,000	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		5.00000	3,000	17.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,172.00000	2,227,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,679.00000	5,624,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,679.00000	4,624,000	32.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,679.00000	3,624,000	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,680.00000	2,625,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		3.00000	3,000	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,682.00000	1,627,000	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		36.00000	36,000	15.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		715.00000	660,000	15.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		400.00000	436,000	14.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		79.00000	60,000	14.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,324.00000	1,378,000	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3.00000	2,000	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,321.00000	2,376,000	23.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	23.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,579.00000	5,524,000	36.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,579.00000	4,524,000	32.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,579.00000	3,524,000	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	1,000	23.89	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,580.00000	2,525,000	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		4.00000	4,000	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,583.00000	1,528,000	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		47.00000	47,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		626.00000	571,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		479.00000	519,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		58.00000	43,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,424.00000	1,478,000	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3.00000	2,000	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,421.00000	2,476,000	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,479.00000	5,424,000	35.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,479.00000	4,424,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,479.00000	3,424,000	28.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,480.00000	2,425,000	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		5.00000	5,000	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,484.00000	1,429,000	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		60.00000	61,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		539.00000	485,000	15.20	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	11.60	Call		563.00000	606,000	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		42.00000	30,000	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,523.00000	1,578,000	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2.00000	2,000	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,521.00000	2,576,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,379.00000	5,324,000	35.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,379.00000	4,324,000	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,379.00000	3,324,000	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,380.00000	2,325,000	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		78.00000	80,000	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		457.00000	404,000	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		651.00000	697,000	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		30.00000	21,000	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,623.00000	1,677,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2.00000	1,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,621.00000	2,676,000	24.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	24.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		7.00000	6,000	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,386.00000	1,330,000	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	40.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,479.00000	8,424,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,479.00000	6,424,000	38.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,521.00000	3,576,000	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,379.00000	8,324,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	38.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,379.00000	6,324,000	38.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,621.00000	3,676,000	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,429.00000	8,374,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	38.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,429.00000	6,374,000	38.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,571.00000	3,626,000	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,679.00000	8,624,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	38.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,679.00000	6,624,000	38.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,321.00000	3,376,000	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,779.00000	8,724,000	40.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	38.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,779.00000	6,724,000	38.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,221.00000	3,276,000	26.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	26.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,729.00000	8,674,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	38.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,729.00000	6,674,000	38.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,271.00000	3,326,000	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,829.00000	8,774,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	38.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,829.00000	6,774,000	38.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,171.00000	3,226,000	26.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	26.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,979.00000	8,924,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,979.00000	6,924,000	39.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	33.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,979.00000	4,924,000	33.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,979.00000	2,924,000	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,021.00000	3,076,000	25.48	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,029.00000	8,974,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	39.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,029.00000	6,974,000	39.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,029.00000	4,974,000	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,029.00000	2,974,000	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,929.00000	8,874,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	38.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,929.00000	6,874,000	38.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	33.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,929.00000	4,874,000	33.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,929.00000	2,874,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,071.00000	3,126,000	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,229.00000	8,174,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	37.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,229.00000	6,174,000	37.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,229.00000	4,174,000	31.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,230.00000	2,175,000	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,771.00000	3,826,000	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,171.00000	4,226,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,121.00000	3,176,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,121.00000	4,176,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,271.00000	4,326,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,071.00000	4,126,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,529.00000	8,474,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	38.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,529.00000	6,474,000	38.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,471.00000	3,526,000	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,971.00000	4,026,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,079.00000	8,024,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	37.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,079.00000	6,024,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,079.00000	4,024,000	30.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	21.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,080.00000	2,025,000	21.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,921.00000	3,976,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,329.00000	8,274,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,329.00000	6,274,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,329.00000	4,274,000	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,330.00000	2,275,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,671.00000	3,726,000	28.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	28.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,579.00000	8,524,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	38.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,579.00000	6,524,000	38.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,421.00000	3,476,000	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,279.00000	8,224,000	40.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	38.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,279.00000	6,224,000	38.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,279.00000	4,224,000	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,280.00000	2,225,000	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,721.00000	3,776,000	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,629.00000	8,574,000	40.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	38.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,629.00000	6,574,000	38.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,371.00000	3,426,000	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.37880	12.32350		15.28	123,788.00	10	13,398.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,727.00000	9,671,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,728.00000	7,672,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,027.00000	9,971,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,028.00000	7,972,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,527.00000	9,471,000	28.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,528.00000	7,472,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		4.00000	4,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,531.00000	5,475,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		30.00000	28,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,557.00000	3,499,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,377.00000	9,321,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,378.00000	7,322,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		5.00000	5,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,382.00000	5,326,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		33.00000	32,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,410.00000	3,353,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,277.00000	9,221,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,278.00000	7,222,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		152.00000	153,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,429.00000	1,374,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		346.00000	354,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		623.00000	575,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,749.00000	1,800,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		26.00000	21,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,730.00000	2,784,000	19.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		7.00000	5,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,077.00000	9,021,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,078.00000	7,022,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,127.00000	9,071,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,128.00000	7,072,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		395.00000	406,000	15.59	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		522.00000	477,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		982.00000	1,020,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		109.00000	91,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,893.00000	1,945,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		20.00000	16,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,879.00000	2,933,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		6.00000	4,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,577.00000	9,521,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		4.00000	4,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,581.00000	5,525,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		29.00000	27,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,606.00000	3,548,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,777.00000	9,721,000	28.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,778.00000	7,722,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		3.00000	3,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,780.00000	5,724,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,927.00000	9,871,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,928.00000	7,872,000	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		476.00000	493,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		403.00000	364,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,147.00000	1,191,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		74.00000	62,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,088.00000	2,141,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		15.00000	12,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,977.00000	9,921,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,978.00000	7,922,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,103.00000	1,146,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		80.00000	67,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,039.00000	2,092,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		16.00000	13,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,877.00000	9,821,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,878.00000	7,822,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		100.00000	99,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,977.00000	1,920,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		208.00000	210,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,085.00000	1,031,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		500.00000	519,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		377.00000	340,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,191.00000	1,236,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		68.00000	57,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,137.00000	2,190,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		14.00000	11,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,827.00000	9,771,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		3.00000	3,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,830.00000	5,774,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		25.00000	23,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,852.00000	3,794,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,677.00000	9,621,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,678.00000	7,622,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,627.00000	9,571,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,628.00000	7,572,000	28.06	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		4.00000	4,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,631.00000	5,575,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		28.00000	27,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,655.00000	3,598,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,477.00000	9,421,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,478.00000	7,422,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		5.00000	4,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,482.00000	5,425,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		31.00000	29,000	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,508.00000	3,450,000	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		732.00000	760,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		209.00000	181,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,559.00000	1,609,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		36.00000	30,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,532.00000	2,586,000	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		9.00000	7,000	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,427.00000	9,371,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,428.00000	7,372,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,327.00000	9,271,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	27.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,328.00000	7,272,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		146.00000	147,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,473.00000	1,418,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		834.00000	866,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		161.00000	137,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,701.00000	1,752,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		28.00000	23,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,227.00000	9,171,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,228.00000	7,172,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		4.00000	3,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,731.00000	5,674,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		10.00000	10,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,737.00000	4,681,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		26.00000	25,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,753.00000	3,696,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		52.00000	51,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,779.00000	2,722,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		158.00000	159,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,385.00000	1,330,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		362.00000	371,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		589.00000	542,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		906.00000	941,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		133.00000	112,000	14.56	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	10.55	Call		1,797.00000	1,848,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		24.00000	19,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,780.00000	2,834,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		7.00000	5,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		97.00000	96,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,024.00000	1,967,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		2.00000	2,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,279.00000	6,223,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		16.00000	16,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,293.00000	4,237,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		35.00000	34,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,312.00000	3,255,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		552.00000	574,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		329.00000	295,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,281.00000	1,327,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		58.00000	48,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		2.00000	2,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,179.00000	6,123,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		245.00000	249,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		922.00000	870,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		608.00000	632,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		285.00000	253,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,373.00000	1,420,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		50.00000	41,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,334.00000	2,388,000	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		11.00000	9,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		3.00000	3,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,880.00000	5,824,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		9.00000	8,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,886.00000	4,829,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		24.00000	22,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,901.00000	3,843,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		47.00000	46,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,924.00000	2,867,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		141.00000	142,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,518.00000	1,463,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		317.00000	324,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		694.00000	645,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		799.00000	830,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		176.00000	151,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,653.00000	1,704,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		30.00000	25,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,631.00000	2,685,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	6,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		699.00000	727,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		226.00000	198,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,512.00000	1,561,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		39.00000	32,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,482.00000	2,536,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		9.00000	7,000	18.92	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	17.65	Call		5.00000	5,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,332.00000	5,276,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		16.00000	15,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,343.00000	4,286,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		216.00000	219,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,043.00000	990,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		526.00000	546,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		353.00000	317,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,186.00000	2,240,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		13.00000	11,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,229.00000	6,173,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		17.00000	17,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,244.00000	4,188,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		36.00000	35,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,263.00000	3,206,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		110.00000	110,000	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,837.00000	1,781,000	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		235.00000	239,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		962.00000	910,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		580.00000	602,000	15.01	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		307.00000	273,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,327.00000	1,374,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		54.00000	45,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,285.00000	2,338,000	18.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		12.00000	9,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		2.00000	2,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,129.00000	6,073,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		7.00000	6,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,134.00000	5,077,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		19.00000	18,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,146.00000	4,089,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		39.00000	38,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,166.00000	3,109,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		256.00000	260,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		883.00000	831,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		638.00000	663,000	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		265.00000	234,000	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,419.00000	1,467,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		46.00000	38,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,383.00000	2,437,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		10.00000	8,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		267.00000	272,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		844.00000	793,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		668.00000	694,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		245.00000	215,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,433.00000	2,487,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		10.00000	8,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		3.00000	3,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,930.00000	5,874,000	25.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		8.00000	8,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,935.00000	4,879,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		23.00000	22,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,950.00000	3,893,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		45.00000	44,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,972.00000	2,915,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		303.00000	310,000	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		730.00000	681,000	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		765.00000	795,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		192.00000	166,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,606.00000	1,656,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		33.00000	27,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,581.00000	2,635,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		8.00000	6,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		136.00000	136,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,563.00000	1,507,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	4,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,681.00000	5,625,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		11.00000	10,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,688.00000	4,631,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		27.00000	26,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,704.00000	3,647,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		54.00000	53,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,731.00000	2,674,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		170.00000	172,000	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,297.00000	1,243,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		5.00000	5,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,432.00000	5,376,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		14.00000	13,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,441.00000	4,384,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		32.00000	30,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,459.00000	3,401,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		66.00000	65,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,493.00000	2,436,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		200.00000	202,000	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,127.00000	1,073,000	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		6.00000	6,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,233.00000	5,177,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,062.00000	1,101,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		89.00000	72,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,990.00000	2,043,000	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		17.00000	14,000	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,978.00000	3,033,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		5.00000	4,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		7.00000	7,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,084.00000	5,028,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		20.00000	19,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,097.00000	4,040,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		86.00000	87,000	21.54	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,163.00000	2,108,000	21.54	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,022.00000	1,060,000	14.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		99.00000	81,000	14.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,941.00000	1,994,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		18.00000	15,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		18.00000	17,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,195.00000	4,138,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		38.00000	36,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,215.00000	3,157,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		80.00000	80,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,257.00000	2,201,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		164.00000	165,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,341.00000	1,286,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		378.00000	388,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		555.00000	509,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		944.00000	980,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		121.00000	101,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,845.00000	1,897,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		22.00000	18,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,829.00000	2,884,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		6.00000	5,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,578.00000	7,522,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		3.00000	2,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,080.00000	6,023,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		12.00000	12,000	25.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,589.00000	4,533,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		41.00000	39,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,118.00000	3,060,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		122.00000	122,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,699.00000	1,643,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		413.00000	425,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		490.00000	446,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,465.00000	1,514,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		42.00000	35,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,929.00000	2,983,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		6.00000	4,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,424.00000	4,479,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		114.00000	114,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,791.00000	1,735,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,828.00000	7,772,000	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		2.00000	2,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,329.00000	6,273,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		9.00000	9,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,836.00000	4,780,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		34.00000	33,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,361.00000	3,304,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		103.00000	103,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,930.00000	1,874,000	20.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		331.00000	339,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		658.00000	610,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,236.00000	1,282,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		63.00000	53,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,680.00000	2,735,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		7.00000	6,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,174.00000	4,229,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,278.00000	8,222,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	2,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,779.00000	6,723,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		6.00000	6,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,283.00000	5,227,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		25.00000	24,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,802.00000	3,745,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		74.00000	73,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,351.00000	2,294,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		226.00000	229,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,003.00000	950,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		870.00000	903,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		147.00000	124,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,235.00000	2,289,000	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		12.00000	10,000	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,725.00000	3,780,000	23.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	1,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		3.00000	3,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,980.00000	5,924,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		8.00000	8,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,985.00000	4,929,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		22.00000	21,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,999.00000	3,942,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		44.00000	42,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,021.00000	2,963,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		94.00000	93,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,071.00000	2,014,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		131.00000	131,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,608.00000	1,552,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		192.00000	194,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,169.00000	1,115,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		291.00000	296,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		768.00000	717,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		452.00000	469,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		429.00000	390,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		107.00000	106,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,884.00000	1,827,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		3.00000	2,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,030.00000	5,973,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		8.00000	7,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,035.00000	4,978,000	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		21.00000	20,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,048.00000	3,991,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		42.00000	41,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,069.00000	3,012,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		127.00000	127,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,654.00000	1,598,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		184.00000	186,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,211.00000	1,157,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		278.00000	284,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		805.00000	755,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		432.00000	445,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		459.00000	416,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		118.00000	118,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,745.00000	1,689,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		6.00000	6,000	25.46	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,183.00000	5,127,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		177.00000	179,000	18.52	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,254.00000	1,200,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		90.00000	90,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,117.00000	2,061,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,478.00000	8,422,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		2.00000	2,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,479.00000	6,423,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		13.00000	13,000	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	14/06/2010	Foreign Exchange Future	16.80	Put		4,490.00000	4,434,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		63.00000	62,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,540.00000	2,483,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,526.00000	3,581,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	2,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,378.00000	8,322,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		2.00000	2,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,379.00000	6,323,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		15.00000	14,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,392.00000	4,335,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		68.00000	68,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,445.00000	2,389,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,626.00000	3,681,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	2,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,428.00000	8,372,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	2,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,429.00000	6,373,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,576.00000	3,631,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	2,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,677.00000	8,621,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,679.00000	6,623,000	26.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,327.00000	3,381,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	2,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,777.00000	8,721,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		10.00000	9,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,787.00000	4,730,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		50.00000	49,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,827.00000	2,770,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,227.00000	3,282,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	3,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,727.00000	8,671,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,729.00000	6,673,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,277.00000	3,332,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	3,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,827.00000	8,771,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	2,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,829.00000	6,773,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		49.00000	47,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,876.00000	2,818,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,177.00000	3,232,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		4.00000	3,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,977.00000	8,921,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	1,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,979.00000	6,922,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,028.00000	3,083,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		5.00000	4,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,027.00000	8,971,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,028.00000	6,972,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,927.00000	8,871,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		2.00000	1,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,929.00000	6,872,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,078.00000	3,132,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		5.00000	3,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,228.00000	8,172,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		77.00000	76,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,304.00000	2,247,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,775.00000	3,830,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,127.00000	3,182,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		4.00000	3,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,124.00000	4,180,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.73	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,274.00000	4,329,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,075.00000	4,130,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		2.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,528.00000	8,472,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,529.00000	6,473,000	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		13.00000	12,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,540.00000	4,483,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		61.00000	60,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,588.00000	2,531,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,476.00000	3,531,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	2,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,328.00000	8,272,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		71.00000	70,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,398.00000	2,341,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,675.00000	3,730,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	1,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,975.00000	4,030,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,078.00000	8,022,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,925.00000	3,980,000	24.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,578.00000	8,521,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	2,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,579.00000	6,523,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		58.00000	58,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,635.00000	2,579,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,426.00000	3,481,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	2,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,177.00000	9,121,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,178.00000	7,122,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,627.00000	8,571,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,629.00000	6,573,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		11.00000	11,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,638.00000	4,582,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		56.00000	55,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,683.00000	2,626,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,376.00000	3,431,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	2,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,877.00000	8,821,000	28.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		2.00000	2,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,879.00000	6,823,000	26.96	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.58130	12.52600		16.16	0.00	0	1,263.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		557.00000	541,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		761.00000	690,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		536.00000	519,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		790.00000	718,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		540.00000	563,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		694.00000	662,000	16.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08640	0.08630		21.73	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		660.00000	664,000	21.73	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		30.00000	24,000	21.73	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		129.00000	122,000	27.08	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		499.00000	482,000	27.08	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,633.00000	1,642,000	31.99	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		3.00000	2,000	31.99	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08790	0.08780		26.55	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		939.00000	943,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		159.00000	153,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		450.00000	448,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		670.00000	658,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,795.00000	1,807,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		15.00000	17,000	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.57030	10.55060		13.10	792,772.50	75	21,898.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,099.00000	9,080,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	37.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,099.00000	7,080,000	37.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,099.00000	5,080,000	33.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,099.00000	3,080,000	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		5.00000	5,000	17.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,104.00000	1,085,000	17.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		123.00000	122,000	13.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		222.00000	202,000	13.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		905.00000	923,000	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		4.00000	3,000	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,901.00000	1,920,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,901.00000	2,920,000	13.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	13.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,349.00000	9,330,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,349.00000	7,330,000	37.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,449.00000	9,430,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	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	18.00	Put		7,449.00000	7,430,000	37.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,199.00000	9,180,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,199.00000	7,180,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	21.43	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,049.00000	2,030,000	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,999.00000	8,980,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,999.00000	6,980,000	36.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,999.00000	4,980,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,999.00000	2,980,000	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		7.00000	6,000	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,006.00000	986,000	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		163.00000	163,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		162.00000	143,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,003.00000	1,022,000	15.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2.00000	2,000	15.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,001.00000	2,020,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,001.00000	3,020,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	13.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,849.00000	8,830,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,849.00000	6,830,000	36.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,849.00000	4,830,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,849.00000	2,830,000	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		12.00000	10,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		861.00000	840,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		252.00000	256,000	13.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		101.00000	86,000	13.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,152.00000	1,171,000	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,151.00000	2,170,000	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,151.00000	3,170,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,899.00000	8,880,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,899.00000	6,880,000	36.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,899.00000	4,880,000	32.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	25.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,899.00000	2,880,000	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		10.00000	9,000	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		909.00000	889,000	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		220.00000	223,000	13.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		119.00000	103,000	13.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,102.00000	1,121,000	16.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	16.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,101.00000	2,120,000	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,101.00000	3,120,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,249.00000	9,230,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,249.00000	7,230,000	37.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,499.00000	9,480,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,499.00000	7,480,000	37.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,549.00000	9,530,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,549.00000	7,530,000	37.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,399.00000	9,380,000	38.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,399.00000	7,380,000	37.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,299.00000	9,280,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,299.00000	7,280,000	37.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,149.00000	9,130,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	37.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,149.00000	7,130,000	37.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,049.00000	9,030,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,049.00000	7,030,000	36.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,049.00000	5,030,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,049.00000	3,030,000	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		6.00000	5,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,055.00000	1,035,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		142.00000	141,000	13.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		191.00000	171,000	13.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		954.00000	972,000	15.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		3.00000	2,000	15.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,951.00000	1,970,000	17.43	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,951.00000	2,970,000	13.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	13.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,949.00000	8,930,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,949.00000	6,930,000	36.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,799.00000	8,780,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,799.00000	6,780,000	36.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,799.00000	4,780,000	32.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,799.00000	3,780,000	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,799.00000	2,780,000	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,800.00000	1,781,000	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		14.00000	12,000	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		813.00000	792,000	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		286.00000	292,000	13.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		85.00000	72,000	13.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,201.00000	1,221,000	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	16.27	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	8.35	Call		2,201.00000	2,220,000	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,201.00000	3,220,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,949.00000	4,930,000	32.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,949.00000	3,930,000	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,949.00000	2,930,000	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,949.00000	1,930,000	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		9.00000	7,000	16.94	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		958.00000	937,000	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		191.00000	192,000	13.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		140.00000	122,000	13.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,052.00000	1,072,000	16.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	2,000	16.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,051.00000	2,070,000	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,051.00000	3,070,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,149.00000	5,130,000	33.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,149.00000	4,130,000	31.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,149.00000	3,130,000	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,149.00000	2,130,000	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		5.00000	4,000	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,154.00000	1,134,000	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		107.00000	104,000	13.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		256.00000	234,000	13.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		856.00000	874,000	15.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	4,000	15.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,851.00000	1,870,000	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,851.00000	2,870,000	13.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	13.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,199.00000	5,180,000	33.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,199.00000	4,180,000	31.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	26.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,199.00000	3,180,000	26.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,199.00000	2,180,000	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		4.00000	3,000	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,203.00000	1,183,000	17.95	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	10.75	Call		92.00000	89,000	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		291.00000	269,000	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		807.00000	825,000	15.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	5,000	15.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,801.00000	1,820,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,801.00000	2,820,000	13.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	13.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,399.00000	5,380,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,399.00000	4,380,000	31.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,399.00000	3,380,000	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,399.00000	2,380,000	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		2.00000	2,000	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,401.00000	1,382,000	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		50.00000	47,000	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		449.00000	427,000	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		618.00000	633,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		17.00000	13,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,601.00000	1,620,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,601.00000	2,620,000	14.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,449.00000	5,430,000	33.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,449.00000	4,430,000	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,449.00000	3,430,000	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,449.00000	2,430,000	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	2,000	18.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,451.00000	1,432,000	18.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		43.00000	40,000	14.92	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		492.00000	470,000	14.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		572.00000	587,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		21.00000	17,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,551.00000	1,570,000	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,551.00000	2,570,000	15.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	15.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,299.00000	5,280,000	33.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,299.00000	4,280,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,299.00000	3,280,000	27.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,299.00000	2,280,000	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		3.00000	2,000	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,302.00000	1,282,000	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		68.00000	65,000	14.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		367.00000	345,000	14.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		712.00000	728,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		11.00000	8,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,701.00000	1,720,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,701.00000	2,720,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,249.00000	5,230,000	33.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,249.00000	4,230,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,249.00000	3,230,000	27.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	22.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,249.00000	2,230,000	22.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		3.00000	3,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,252.00000	1,233,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		79.00000	76,000	14.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		328.00000	306,000	14.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		759.00000	777,000	15.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		8.00000	7,000	15.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,751.00000	1,770,000	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,751.00000	2,770,000	14.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	14.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,349.00000	5,330,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,349.00000	4,330,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,349.00000	3,330,000	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,349.00000	2,330,000	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	2,000	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,352.00000	1,332,000	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		58.00000	55,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		407.00000	385,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		665.00000	681,000	14.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		14.00000	11,000	14.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,651.00000	1,670,000	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,651.00000	2,670,000	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,599.00000	5,580,000	34.27	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	15.15	Call		0.00000	0,000	32.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,599.00000	4,580,000	32.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,599.00000	3,580,000	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,599.00000	2,580,000	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,600.00000	1,581,000	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		26.00000	24,000	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		625.00000	604,000	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		441.00000	453,000	14.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		40.00000	33,000	14.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,401.00000	1,420,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,401.00000	2,420,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,499.00000	5,480,000	34.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,499.00000	4,480,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,499.00000	3,480,000	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,499.00000	2,480,000	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		2.00000	1,000	19.17	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	12.05	Put		1,501.00000	1,481,000	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		36.00000	34,000	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		535.00000	514,000	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		528.00000	541,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		27.00000	21,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,501.00000	1,520,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,501.00000	2,520,000	15.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	15.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,549.00000	5,530,000	34.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	31.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,549.00000	4,530,000	31.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,549.00000	3,530,000	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	23.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,549.00000	2,530,000	23.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		31.00000	28,000	15.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		580.00000	558,000	15.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		484.00000	496,000	14.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		33.00000	26,000	14.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,451.00000	1,470,000	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,451.00000	2,470,000	15.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	15.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,649.00000	5,630,000	34.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,649.00000	4,630,000	32.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,649.00000	3,630,000	29.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,649.00000	2,630,000	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,650.00000	1,631,000	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		22.00000	20,000	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		671.00000	650,000	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		400.00000	410,000	14.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		49.00000	40,000	14.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,351.00000	1,370,000	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,351.00000	2,370,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,699.00000	5,680,000	34.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,699.00000	4,680,000	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,699.00000	3,680,000	29.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	24.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,699.00000	2,680,000	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,700.00000	1,681,000	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		19.00000	17,000	15.93	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		718.00000	697,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		361.00000	369,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		60.00000	49,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,301.00000	1,321,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,301.00000	2,320,000	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,550.00000	1,531,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,599.00000	8,580,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,599.00000	6,580,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,401.00000	3,420,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,749.00000	8,730,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,749.00000	6,730,000	36.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	32.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,749.00000	4,730,000	32.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,749.00000	2,730,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		16.00000	15,000	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		765.00000	745,000	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		323.00000	330,000	13.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		72.00000	60,000	13.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,251.00000	1,271,000	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,251.00000	2,270,000	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,251.00000	3,270,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,699.00000	8,680,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,699.00000	6,680,000	36.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,301.00000	3,320,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,549.00000	8,530,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	36.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,549.00000	6,530,000	36.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,451.00000	3,470,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,649.00000	8,630,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,649.00000	6,630,000	36.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,351.00000	3,370,000	13.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	13.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.75130	10.73200		14.78	0.00	0	12,958.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		90.00000	89,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,458.00000	1,438,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		109.00000	108,000	18.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,277.00000	1,257,000	18.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		99.00000	98,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,367.00000	1,347,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,568.00000	8,549,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,569.00000	6,550,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		2.00000	2,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,570.00000	4,551,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		26.00000	25,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,594.00000	2,574,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		198.00000	198,000	16.58	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		766.00000	747,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		603.00000	611,000	14.12	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		171.00000	160,000	14.12	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,450.00000	1,468,000	15.08	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	9.30	Put		18.00000	17,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,435.00000	2,454,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	3,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,432.00000	3,452,000	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,868.00000	8,849,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,868.00000	6,849,000	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,870.00000	4,851,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		17.00000	17,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,885.00000	2,866,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		145.00000	145,000	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,013.00000	994,000	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		430.00000	435,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		298.00000	284,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,163.00000	1,179,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		31.00000	28,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,137.00000	2,156,000	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	5,000	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,133.00000	3,152,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,968.00000	8,949,000	29.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	27.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,968.00000	6,949,000	27.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	1,000	23.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,970.00000	4,950,000	23.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		15.00000	14,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,983.00000	2,963,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		132.00000	131,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,100.00000	1,080,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		382.00000	385,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		350.00000	334,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,070.00000	1,085,000	13.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		38.00000	34,000	13.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,038.00000	2,057,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	6,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,033.00000	3,052,000	21.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,618.00000	8,599,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	0,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,619.00000	6,599,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		2.00000	2,000	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,620.00000	4,601,000	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		24.00000	23,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,642.00000	2,622,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		188.00000	188,000	16.74	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	11.35	Put		806.00000	787,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		571.00000	579,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		189.00000	178,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,402.00000	1,419,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		20.00000	18,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,386.00000	2,405,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	4,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,383.00000	3,402,000	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,668.00000	8,649,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	0,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,669.00000	6,649,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		2.00000	2,000	23.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,670.00000	4,651,000	23.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		22.00000	22,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,690.00000	2,671,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		178.00000	178,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		846.00000	827,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		541.00000	547,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		209.00000	196,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,354.00000	1,371,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		22.00000	20,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,336.00000	2,355,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	18.70	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,333.00000	3,352,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	1,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,818.00000	8,799,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,818.00000	6,799,000	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,820.00000	4,801,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		18.00000	18,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,836.00000	2,817,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		153.00000	152,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		971.00000	951,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		456.00000	461,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		274.00000	260,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,211.00000	1,227,000	14.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		29.00000	26,000	14.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,187.00000	2,206,000	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,183.00000	3,202,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,718.00000	8,699,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,718.00000	6,699,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		2.00000	2,000	23.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,720.00000	4,701,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		21.00000	20,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,739.00000	2,719,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		169.00000	169,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		887.00000	868,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		511.00000	517,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		229.00000	216,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,306.00000	1,323,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		24.00000	22,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,286.00000	2,305,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,283.00000	3,302,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	1,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,768.00000	8,749,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,768.00000	6,749,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	2,000	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,770.00000	4,751,000	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		20.00000	19,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,788.00000	2,768,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		161.00000	160,000	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		929.00000	909,000	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		483.00000	489,000	14.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		251.00000	238,000	14.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,258.00000	1,275,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		26.00000	24,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,237.00000	2,256,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		5.00000	5,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,233.00000	3,252,000	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	1,000	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,118.00000	9,099,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,118.00000	7,099,000	27.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,119.00000	5,100,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		12.00000	12,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,130.00000	3,111,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		114.00000	113,000	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,232.00000	1,212,000	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		322.00000	324,000	15.11	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		440.00000	423,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		938.00000	951,000	13.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		56.00000	50,000	13.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,890.00000	1,909,000	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	8,000	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,884.00000	2,903,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	2,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	29.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,068.00000	9,049,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,068.00000	7,049,000	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,069.00000	5,050,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		13.00000	12,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,081.00000	3,061,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		120.00000	119,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,188.00000	1,168,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		340.00000	343,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		408.00000	392,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		980.00000	994,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		48.00000	43,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,940.00000	1,958,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	7,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,934.00000	2,953,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	2,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,168.00000	9,149,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,168.00000	7,149,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,169.00000	5,150,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		11.00000	11,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,179.00000	3,160,000	21.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		305.00000	307,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		473.00000	456,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		897.00000	910,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		65.00000	59,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,841.00000	1,859,000	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	8,000	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,834.00000	2,853,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	2,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,218.00000	9,199,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,218.00000	7,199,000	27.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,219.00000	5,200,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		10.00000	10,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,228.00000	3,209,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		104.00000	103,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,322.00000	1,302,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		289.00000	290,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		507.00000	489,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		856.00000	869,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		74.00000	68,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,792.00000	1,810,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	9,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,784.00000	2,803,000	20.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	20.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,018.00000	8,999,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,018.00000	6,999,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,019.00000	5,000,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		14.00000	13,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,032.00000	3,012,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		125.00000	125,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,143.00000	1,124,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		360.00000	363,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		378.00000	362,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,023.00000	1,038,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		41.00000	37,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,989.00000	2,008,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	7,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,983.00000	3,003,000	21.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	2,000	21.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,268.00000	9,249,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,268.00000	7,249,000	27.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,269.00000	5,250,000	24.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		10.00000	9,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,278.00000	3,258,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		273.00000	275,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		541.00000	524,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		817.00000	829,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		85.00000	78,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,743.00000	1,761,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	10,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,734.00000	2,753,000	20.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,418.00000	9,399,000	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,418.00000	7,399,000	28.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,419.00000	5,400,000	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		8.00000	8,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,426.00000	3,407,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		87.00000	85,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,505.00000	1,484,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		232.00000	233,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		650.00000	632,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		705.00000	715,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		123.00000	114,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,596.00000	1,614,000	15.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		14.00000	13,000	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,585.00000	2,604,000	19.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	3,000	19.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.92880	10.90890		15.51	0.00	0	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		296.00000	298,000	17.44	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,052.00000	1,034,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.10420	11.08390		15.87	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		13.00000	13,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,129.00000	9,109,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		33.00000	33,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,149.00000	7,129,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		68.00000	69,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,184.00000	5,165,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		141.00000	142,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,257.00000	3,238,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		342.00000	347,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,458.00000	1,443,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		594.00000	603,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		710.00000	699,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,106.00000	1,120,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		222.00000	216,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,931.00000	1,949,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		47.00000	45,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,901.00000	2,920,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	16,000	17.40	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		370.00000	375,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,336.00000	1,321,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		13.00000	13,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,179.00000	9,159,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		33.00000	33,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,199.00000	7,179,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		67.00000	68,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,233.00000	5,214,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		138.00000	140,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,304.00000	3,286,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		334.00000	339,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,500.00000	1,485,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		577.00000	586,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		743.00000	732,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,073.00000	1,087,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		239.00000	233,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,885.00000	1,903,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		51.00000	49,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,851.00000	2,871,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	17,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		9.00000	9,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,875.00000	9,855,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		25.00000	25,000	28.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,891.00000	7,871,000	28.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		54.00000	54,000	26.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,920.00000	5,900,000	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		108.00000	109,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,974.00000	3,955,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		241.00000	244,000	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,107.00000	2,090,000	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		390.00000	396,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,256.00000	1,242,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		694.00000	704,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		560.00000	550,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,289.00000	1,304,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		155.00000	150,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,168.00000	2,186,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		34.00000	32,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		9.00000	9,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,775.00000	9,755,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		26.00000	26,000	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,792.00000	7,772,000	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		55.00000	56,000	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,821.00000	5,802,000	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		111.00000	113,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,877.00000	3,859,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		252.00000	255,000	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,018.00000	2,001,000	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		411.00000	417,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,177.00000	1,163,000	17.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		739.00000	750,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		505.00000	496,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,368.00000	1,384,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		134.00000	130,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,265.00000	2,283,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		31.00000	29,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		15.00000	15,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,931.00000	8,911,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		36.00000	36,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,952.00000	6,932,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		73.00000	74,000	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,989.00000	4,970,000	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		152.00000	154,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,068.00000	3,050,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		380.00000	385,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,296.00000	1,281,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		672.00000	682,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		588.00000	578,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,250.00000	1,265,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		166.00000	161,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,119.00000	2,138,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		35.00000	34,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,098.00000	3,117,000	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	13,000	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		14.00000	14,000	28.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,030.00000	9,010,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		35.00000	35,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,051.00000	7,031,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		71.00000	71,000	25.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,087.00000	5,067,000	25.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		146.00000	148,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,162.00000	3,144,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		360.00000	366,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,376.00000	1,362,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		631.00000	640,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		647.00000	636,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,174.00000	1,188,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		190.00000	184,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,023.00000	2,041,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		39.00000	37,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,999.00000	3,019,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	15,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		12.00000	12,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,328.00000	9,308,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		31.00000	31,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,347.00000	7,327,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		64.00000	64,000	25.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,380.00000	5,360,000	25.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		131.00000	132,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,447.00000	3,428,000	22.87	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	13/12/2010	Foreign Exchange Future	12.40	Call		310.00000	314,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,626.00000	1,610,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		529.00000	537,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		845.00000	833,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		979.00000	992,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		295.00000	288,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,750.00000	1,768,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		66.00000	64,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,704.00000	2,723,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	19,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		11.00000	11,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,477.00000	9,457,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		29.00000	29,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,495.00000	7,475,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		61.00000	61,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,527.00000	5,507,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		124.00000	125,000	23.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,590.00000	3,571,000	23.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		289.00000	292,000	19.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,755.00000	1,738,000	19.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		486.00000	493,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		952.00000	939,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		893.00000	905,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		359.00000	351,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,619.00000	1,636,000	14.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		85.00000	82,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,557.00000	2,576,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	22,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		16.00000	16,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,782.00000	8,762,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		38.00000	38,000	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,804.00000	6,784,000	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		77.00000	78,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,843.00000	4,824,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		162.00000	164,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,928.00000	2,910,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,246.00000	3,266,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	12,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		16.00000	16,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,832.00000	8,812,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		37.00000	37,000	27.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,853.00000	6,833,000	27.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		76.00000	76,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,892.00000	4,872,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		159.00000	161,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,975.00000	2,957,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		400.00000	406,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,216.00000	1,202,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		716.00000	726,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		532.00000	522,000	15.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,328.00000	1,344,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		144.00000	140,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,216.00000	2,235,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		32.00000	31,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,197.00000	3,216,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	12,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		15.00000	15,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,881.00000	8,861,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		37.00000	37,000	27.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,903.00000	6,883,000	27.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		74.00000	75,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,940.00000	4,921,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		155.00000	157,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,021.00000	3,003,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,147.00000	3,167,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	13,000	18.24	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			331.13700	331.12700			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			306.59100	306.63500			0.00	0	1,262.00
ALBI	On	05/08/2010	Index Future			306.76100	306.80700			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.89640	6.82530		16.65	0.00	0	14,062.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	53.70	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,975.00000	7,904,000	53.70	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	49.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,975.00000	5,904,000	49.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	43.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,975.00000	3,904,000	43.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	29.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,975.00000	1,904,000	29.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,026.00000	1,097,000	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,025.00000	2,096,000	30.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	30.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,025.00000	3,096,000	36.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	36.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,025.00000	4,096,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,075.00000	8,004,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	49.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,075.00000	6,004,000	49.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	44.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,075.00000	4,004,000	44.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,075.00000	2,004,000	29.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		927.00000	997,000	22.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		2.00000	1,000	22.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,925.00000	1,996,000	29.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	29.53	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	3.90	Call		2,925.00000	2,996,000	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,925.00000	3,996,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,125.00000	8,054,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	49.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,125.00000	6,054,000	49.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	44.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,125.00000	4,054,000	44.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	30.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,125.00000	2,054,000	30.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		877.00000	947,000	22.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		2.00000	1,000	22.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,875.00000	1,946,000	29.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	29.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,875.00000	2,946,000	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,875.00000	3,946,000	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	53.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,025.00000	7,954,000	53.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	49.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,025.00000	5,954,000	49.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	44.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,025.00000	3,954,000	44.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,025.00000	1,954,000	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		976.00000	1,047,000	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,975.00000	2,046,000	29.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	29.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,975.00000	3,046,000	37.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	37.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,975.00000	4,046,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	53.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,925.00000	7,854,000	53.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	48.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,925.00000	5,854,000	48.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	43.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,925.00000	3,854,000	43.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,925.00000	1,854,000	28.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,076.00000	1,147,000	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,075.00000	2,146,000	30.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	30.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,075.00000	3,146,000	35.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	35.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,075.00000	4,146,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	52.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,625.00000	7,554,000	52.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	48.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,625.00000	5,554,000	48.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	41.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,625.00000	3,554,000	41.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,626.00000	1,555,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,375.00000	1,446,000	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,375.00000	2,446,000	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,375.00000	3,446,000	31.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	31.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,375.00000	4,446,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	53.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,825.00000	7,754,000	53.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	48.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,825.00000	5,754,000	48.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	42.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,825.00000	3,754,000	42.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	28.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,825.00000	1,754,000	28.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,176.00000	1,247,000	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,175.00000	2,246,000	31.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	31.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,175.00000	3,246,000	34.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	34.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,175.00000	4,246,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	53.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,875.00000	7,804,000	53.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	48.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,875.00000	5,804,000	48.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	42.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,875.00000	3,804,000	42.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,875.00000	1,804,000	28.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,126.00000	1,197,000	23.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	23.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,125.00000	2,196,000	31.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	31.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,125.00000	3,196,000	35.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,125.00000	4,196,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	53.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,775.00000	7,704,000	53.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	48.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,775.00000	5,704,000	48.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	42.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,775.00000	3,704,000	42.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,775.00000	1,704,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,226.00000	1,297,000	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,225.00000	2,296,000	32.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	32.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,225.00000	3,296,000	33.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,225.00000	4,296,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	53.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,725.00000	7,654,000	53.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	48.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,725.00000	5,654,000	48.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	41.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,725.00000	3,654,000	41.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,725.00000	1,654,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,276.00000	1,346,000	24.97	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	5.55	Put		1.00000	0,000	24.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,275.00000	2,346,000	32.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	32.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,275.00000	3,346,000	32.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	32.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,275.00000	4,346,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	53.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,675.00000	7,604,000	53.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	48.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,675.00000	5,604,000	48.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	41.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,675.00000	3,604,000	41.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	27.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,675.00000	1,604,000	27.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,325.00000	1,396,000	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,325.00000	2,396,000	32.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,325.00000	3,396,000	32.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,325.00000	4,396,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	52.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,575.00000	7,504,000	52.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	48.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,575.00000	5,504,000	48.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,575.00000	3,504,000	40.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,576.00000	1,505,000	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,425.00000	1,496,000	26.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,425.00000	2,496,000	33.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	33.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,425.00000	3,496,000	30.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	30.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,425.00000	4,496,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		730.00000	799,000	21.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		5.00000	3,000	21.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		828.00000	898,000	21.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	21.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		779.00000	848,000	21.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		4.00000	2,000	21.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		83.00000	105,000	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		208.00000	159,000	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		119.00000	153,000	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		144.00000	107,000	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		171.00000	218,000	17.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		96.00000	72,000	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		317.00000	376,000	18.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		42.00000	30,000	18.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		402.00000	464,000	19.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		27.00000	18,000	19.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		492.00000	557,000	19.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		17.00000	11,000	19.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		585.00000	653,000	20.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		10.00000	7,000	20.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		681.00000	750,000	21.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		6.00000	4,000	21.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		633.00000	701,000	20.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		8.00000	5,000	20.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		48.00000	60,000	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		323.00000	264,000	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		69.00000	87,000	17.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		244.00000	191,000	17.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		99.00000	125,000	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		174.00000	129,000	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		141.00000	184,000	17.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		116.00000	88,000	17.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		204.00000	254,000	17.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		79.00000	58,000	17.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		277.00000	333,000	18.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		52.00000	37,000	18.41	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		359.00000	419,000	18.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		34.00000	23,000	18.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		446.00000	510,000	19.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		21.00000	14,000	19.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		538.00000	605,000	20.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		13.00000	9,000	20.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		239.00000	293,000	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		64.00000	47,000	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,275.00000	8,204,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	49.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,275.00000	6,204,000	49.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	44.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,275.00000	4,204,000	44.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	31.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,275.00000	2,204,000	31.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,725.00000	1,796,000	28.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	28.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,725.00000	2,796,000	36.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,725.00000	3,796,000	26.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	26.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,225.00000	8,154,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	49.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,225.00000	6,154,000	49.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	44.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,225.00000	4,154,000	44.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,225.00000	2,154,000	30.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		58.00000	73,000	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		283.00000	227,000	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,775.00000	1,846,000	28.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	28.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,775.00000	2,846,000	36.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	36.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,775.00000	3,846,000	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,175.00000	8,104,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	49.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,175.00000	6,104,000	49.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	44.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,175.00000	4,104,000	44.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,175.00000	2,104,000	30.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,825.00000	1,896,000	28.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,825.00000	2,896,000	37.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	37.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,825.00000	3,896,000	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,325.00000	8,254,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	49.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,325.00000	6,254,000	49.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	45.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,325.00000	4,254,000	45.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,325.00000	2,254,000	31.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		40.00000	50,000	18.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		365.00000	304,000	18.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,675.00000	1,746,000	27.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,675.00000	2,746,000	36.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	36.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,675.00000	3,746,000	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,425.00000	8,354,000	53.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	50.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,425.00000	6,354,000	50.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	45.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,425.00000	4,354,000	45.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,425.00000	2,354,000	32.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		27.00000	34,000	18.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		452.00000	388,000	18.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,575.00000	1,646,000	27.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,575.00000	2,646,000	35.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	35.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,575.00000	3,646,000	28.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	28.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.94330	6.87210		16.82	0.00	0	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,728.00000	7,657,000	37.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,728.00000	5,657,000	32.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	2,000	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,729.00000	3,659,000	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		27.00000	29,000	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,755.00000	1,686,000	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		416.00000	463,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		144.00000	120,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,279.00000	1,349,000	18.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	6,000	18.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,273.00000	2,344,000	25.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	25.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,272.00000	3,343,000	26.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,272.00000	4,343,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	37.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,678.00000	7,607,000	37.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	32.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,678.00000	5,607,000	32.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		2.00000	2,000	27.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,680.00000	3,609,000	27.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		28.00000	30,000	24.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,706.00000	1,637,000	24.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		449.00000	498,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		127.00000	105,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,328.00000	1,398,000	19.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		6.00000	5,000	19.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,323.00000	2,394,000	25.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	1,000	25.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,322.00000	3,393,000	25.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	25.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,322.00000	4,393,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,628.00000	7,557,000	37.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	31.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,628.00000	5,557,000	31.98	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	10.50	Call		2.00000	2,000	27.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,630.00000	3,559,000	27.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		30.00000	32,000	23.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,658.00000	1,589,000	23.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		484.00000	534,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		112.00000	91,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,378.00000	1,448,000	19.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		6.00000	5,000	19.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,373.00000	2,444,000	25.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		1.00000	1,000	25.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,372.00000	3,443,000	25.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	25.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,372.00000	4,443,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		355.00000	398,000	16.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		183.00000	155,000	16.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,978.00000	7,907,000	38.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,978.00000	5,907,000	32.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	1,000	28.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,979.00000	3,908,000	28.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		21.00000	22,000	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,999.00000	1,929,000	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		274.00000	312,000	16.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		252.00000	219,000	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,034.00000	1,103,000	16.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		12.00000	10,000	16.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,023.00000	2,094,000	23.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	1,000	23.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,022.00000	3,093,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,022.00000	4,093,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	37.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,878.00000	7,807,000	37.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,878.00000	5,807,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	28.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,879.00000	3,808,000	28.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		23.00000	25,000	24.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,901.00000	1,832,000	24.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		326.00000	368,000	16.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		204.00000	175,000	16.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,131.00000	1,201,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		9.00000	8,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,123.00000	2,194,000	24.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	1,000	24.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,122.00000	3,193,000	26.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	26.95	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,122.00000	4,193,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	38.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,028.00000	7,957,000	38.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	32.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,028.00000	5,957,000	32.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	28.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,029.00000	3,958,000	28.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		20.00000	21,000	25.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,048.00000	1,978,000	25.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		254.00000	287,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		282.00000	244,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		986.00000	1,054,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		14.00000	11,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,974.00000	2,045,000	23.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		2.00000	2,000	23.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,972.00000	3,043,000	27.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	27.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,972.00000	4,043,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	38.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,928.00000	7,857,000	38.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	32.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,928.00000	5,857,000	32.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	28.14	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,929.00000	3,858,000	28.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		22.00000	23,000	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,950.00000	1,880,000	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		299.00000	340,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		227.00000	197,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,082.00000	1,152,000	17.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	9,000	17.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,073.00000	2,144,000	24.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	24.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,072.00000	3,143,000	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,072.00000	4,143,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,778.00000	7,707,000	37.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,778.00000	5,707,000	32.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	2,000	27.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,779.00000	3,709,000	27.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		26.00000	27,000	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,804.00000	1,734,000	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		385.00000	430,000	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		163.00000	137,000	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,230.00000	1,299,000	18.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	6,000	18.36	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,223.00000	2,294,000	24.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	1,000	24.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,222.00000	3,293,000	26.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	26.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,222.00000	4,293,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,278.00000	8,207,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,278.00000	6,207,000	33.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,279.00000	4,208,000	28.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		13.00000	15,000	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,291.00000	2,222,000	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		173.00000	193,000	17.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		451.00000	400,000	17.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		760.00000	821,000	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		38.00000	28,000	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,725.00000	1,795,000	22.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		3.00000	2,000	22.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,722.00000	2,793,000	27.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	27.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,722.00000	3,793,000	23.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,228.00000	8,157,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,228.00000	6,157,000	33.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	28.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,229.00000	4,158,000	28.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		14.00000	16,000	26.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,242.00000	2,173,000	26.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		186.00000	208,000	17.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		414.00000	365,000	17.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		804.00000	866,000	16.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		32.00000	23,000	16.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,774.00000	1,845,000	22.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		2.00000	2,000	22.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,772.00000	2,843,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,772.00000	3,843,000	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,128.00000	8,057,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,128.00000	6,057,000	33.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	28.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,129.00000	4,058,000	28.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		17.00000	19,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,145.00000	2,076,000	25.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		217.00000	243,000	17.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		345.00000	300,000	17.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		894.00000	958,000	16.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		22.00000	15,000	16.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,874.00000	1,945,000	23.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		2.00000	2,000	23.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,872.00000	2,943,000	27.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	27.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,872.00000	3,943,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,078.00000	8,007,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	33.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,078.00000	6,007,000	33.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	28.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,079.00000	4,008,000	28.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		18.00000	20,000	25.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,096.00000	2,027,000	25.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		235.00000	263,000	16.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		313.00000	270,000	16.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		940.00000	1,005,000	16.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		18.00000	12,000	16.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,924.00000	1,995,000	23.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		2.00000	2,000	23.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,922.00000	2,993,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	28.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,922.00000	3,993,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,328.00000	8,257,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,328.00000	6,257,000	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	28.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,329.00000	4,258,000	28.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		12.00000	14,000	26.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,340.00000	2,271,000	26.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		160.00000	179,000	17.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		488.00000	436,000	17.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		717.00000	777,000	16.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		45.00000	34,000	16.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,675.00000	1,746,000	21.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		3.00000	3,000	21.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,672.00000	2,743,000	26.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	26.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,672.00000	3,743,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,178.00000	8,107,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,178.00000	6,107,000	33.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	28.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,179.00000	4,108,000	28.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		16.00000	17,000	26.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,194.00000	2,124,000	26.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		201.00000	225,000	17.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		379.00000	332,000	17.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		848.00000	912,000	16.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		26.00000	19,000	16.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,824.00000	1,895,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,822.00000	2,893,000	27.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,822.00000	3,893,000	23.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,378.00000	8,307,000	38.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	33.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,378.00000	6,307,000	33.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	29.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,379.00000	4,308,000	29.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		11.00000	13,000	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,389.00000	2,320,000	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		148.00000	166,000	18.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		526.00000	473,000	18.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		675.00000	733,000	16.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		53.00000	40,000	16.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,625.00000	1,696,000	21.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	21.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,622.00000	2,693,000	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,622.00000	3,693,000	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.25	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.98820	6.91730		17.14	0.00	0	420.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		363.00000	399,000	16.98	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		353.00000	318,000	16.98	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.34100	134.25600			0.00	0	2.00
GOVI On	06/05/2010	GOVI			308.05700	308.13900		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		32,228.00000	31,150,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		48,838.00000	48,580,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.71000	313.79400		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		48,336.00000	47,463,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		66,396.00000	66,363,000	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			362.92300	363.24000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.12000	7.12000			0.00	0	7,500.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.08700	7.08700			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.97500	6.97500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.93900	6.93900			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.91100	6.91100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.91200	6.91200			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.96000	6.96000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.10800	7.10800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.33300	7.33300			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.71300	7.71300			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.11800	8.11800			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.31700	8.31700			0.00	0	5,000.00
JN02	On	06/05/2010	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	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			298.26300	298.12700			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.53100	7.52100			0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		27.00000	40,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.55	Call		37.00000	24,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		91.00000	104,000		0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.42700	8.41700		4.50	0.00	0	7,091.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,267.00000	1,221,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		869.00000	871,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.49600	8.48500		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,259.00000	2,215,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,052.00000	1,059,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,594.00000	1,555,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,525.00000	1,537,000	4.50	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,034.00000	2,986,000	4.68	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		703.00000	705,000	4.68	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		2,152.00000	2,170,000	4.46	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,069.00000	1,036,000	4.46	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.54000	8.52900		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,002.00000	1,966,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,129.00000	2,141,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,109.00000	2,073,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2,017.00000	2,029,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,898.00000	1,863,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		2,244.00000	2,257,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.19400	9.17400		10.00	0.00	0	19,109.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Call		1,473.00000	1,365,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,082.00000	3,157,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.24500	9.22500		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,429.00000	3,306,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,204.00000	3,261,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,559.00000	1,479,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,973.00000	6,073,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,173.00000	6,018,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,583.00000	1,608,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.28100	9.26000		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,230.00000	4,110,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,319.00000	4,386,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,446.00000	4,323,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,090.00000	4,154,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,019.00000	3,902,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,556.00000	4,626,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.48600	8.46500		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		912.00000	855,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		780.00000	802,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.55300	8.53100		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,306.00000	2,240,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		636.00000	649,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.58800	8.56400		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,308.00000	1,261,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.50	Put		1,527.00000	1,562,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,390.00000	1,342,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,438.00000	1,472,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,230.00000	1,184,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,621.00000	1,657,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.05400	9.04400		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,092.00000	1,046,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,319.00000	1,324,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.12300	9.11300		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,231.00000	2,186,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,549.00000	1,554,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.17600	9.16500		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,507.00000	2,465,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,095.00000	2,106,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,633.00000	2,591,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,980.00000	1,991,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,384.00000	2,343,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,214.00000	2,227,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.06900	9.05900		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,177.00000	1,127,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,511.00000	1,518,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		2,934.00000	2,872,000	7.56	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		483.00000	477,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		3,524.00000	3,557,000	7.10	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	06/05/2010	Bond Future	8.50	Call		294.00000	270,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			9.13400	9.12400		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,399.00000	2,351,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,707.00000	1,714,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.17900	9.16800		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,844.00000	2,797,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,403.00000	2,415,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,983.00000	2,936,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,274.00000	2,286,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,708.00000	2,662,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,535.00000	2,549,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.52400	8.51400		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,132.00000	1,100,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		417.00000	415,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.61100	8.60100		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,702.00000	1,675,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		570.00000	572,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.65500	8.64300		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,169.00000	1,146,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,553.00000	1,562,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,230.00000	1,207,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,480.00000	1,489,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,109.00000	1,087,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,628.00000	1,638,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/05/2010	Bond Future			9.20900	9.20900		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,531.00000	1,506,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,294.00000	1,269,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.27500	9.27600		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,781.00000	2,767,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,521.00000	1,501,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.31900	9.31900		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,561.00000	2,545,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,947.00000	2,931,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,693.00000	2,677,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,799.00000	2,783,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,433.00000	2,418,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		3,100.00000	3,085,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.20100	9.19100		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,622.00000	1,563,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,267.00000	1,269,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.25800	9.24800		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,028.00000	2,973,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,552.00000	1,556,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.30100	9.29000		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,744.00000	2,696,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,978.00000	2,994,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,884.00000	2,834,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,826.00000	2,840,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.20	Call		2,609.00000	2,561,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,136.00000	3,152,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.99800	8.97800		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		501.00000	448,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,356.00000	4,458,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.03200	9.01100		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,873.00000	1,786,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,924.00000	3,998,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.05500	9.03400		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,604.00000	3,501,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,865.00000	3,922,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,784.00000	3,679,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,662.00000	3,717,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,428.00000	3,328,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,075.00000	4,135,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			304.28800	304.36100			0.00	0	100.00

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<b>Total for Derivatives :</b>										<b>13,715,612.90</b>	<b>1,721</b>	<b>895,238.00</b>
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**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.51000	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
R157	On	15/09/2015	Spot Bond			8.35000	8.34000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.13500	9.12000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.41000	8.39500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.98500	8.97500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.00500	8.99000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.42500	8.42000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.14500	9.14000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.14000	9.13000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.95500	8.94000			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>13,715,612.90</b>	<b>1,721</b>	<b>895,238.00</b>